



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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August 25, 2006

TO: Mayor Michael D. Antonovich
Supervisor Yvonne B. Burke
Supervisor Don Knabe
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JULY 2006**

The attached Report of Investments for the month of July 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on April 4, 2006.

All investments made during the month of July 2006, were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR REPORT OF INVESTMENTS FOR JULY 2006

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2006

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detail report of transactions, if any, with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2006

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 07/31/06		
At Cost	\$ 15,557,619,497	\$ 1,737,831,851
At Market	\$ 15,536,269,394	\$ 1,735,591,374
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.14%	11.16%
United States Government and Agency Obligations	54.98%	43.93%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.18%	5.87%
Municipal Obligations	0.06%	0.31%
Corporate and Deposit Notes	5.61%	1.96%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.03%	36.77%
1-60 days	43.81%	26.35%
61 days-1 year	32.13%	51.81%
Over 1 year	24.06%	21.84%
Weighted Average Days to Maturity	278	

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2006

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 07/31/06	\$ 15,557,619,497
Market Value at 07/31/06	\$ 15,536,269,394
Average Daily Balance	\$ 15,784,859,353
Gains and Losses:	
For the Month	\$ (4)
For the Past 12 Months	\$ (70)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 66,706,759
Earnings for the Past 12 Months	\$ 650,728,916
Earnings Rate for the Month	4.98%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JULY 31, 2006

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 45,002,033.10
Bank of the West - Concentration	\$ 524,597.50
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 2,053,259.07
Wells Fargo - Concentration	<u>\$ 2,128,810.70</u>
Total Ledger Balance for all Banks	<u><u>\$ 49,708,700.37</u></u>

TREASURER'S ACTIVITY FOR JULY 2006
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for July 2006

Total Deposits	\$ 3,867,981,380.19
Total Disbursements	\$ 4,396,695,788.89
Discretionary Funds Liquidity Withdrawal Ratio	
As of July 31, 2006	1.40

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
August	\$5,656,507,333.33	\$3,520,485,000.00	\$3,385,800,000.00	\$ 5,791,192,333.33
September	\$1,167,685,000.00	\$2,699,000,000.00	\$3,782,000,000.00	\$ 5,875,877,333.33
October	\$ 602,440,000.00	\$4,030,250,000.00	\$4,092,400,000.00	\$ 6,416,167,333.33
November	\$ 177,650,000.00	\$4,025,400,000.00	\$3,525,100,000.00	\$ 7,094,117,333.33
December	\$ 225,158,174.36	\$6,624,550,000.00	\$4,509,100,000.00	\$ 9,434,725,507.69
January	\$ 227,220,000.00	\$3,680,350,000.00	\$4,338,600,000.00	\$ 9,003,695,507.69

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.06 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2006
COMPLIANCE REPORT

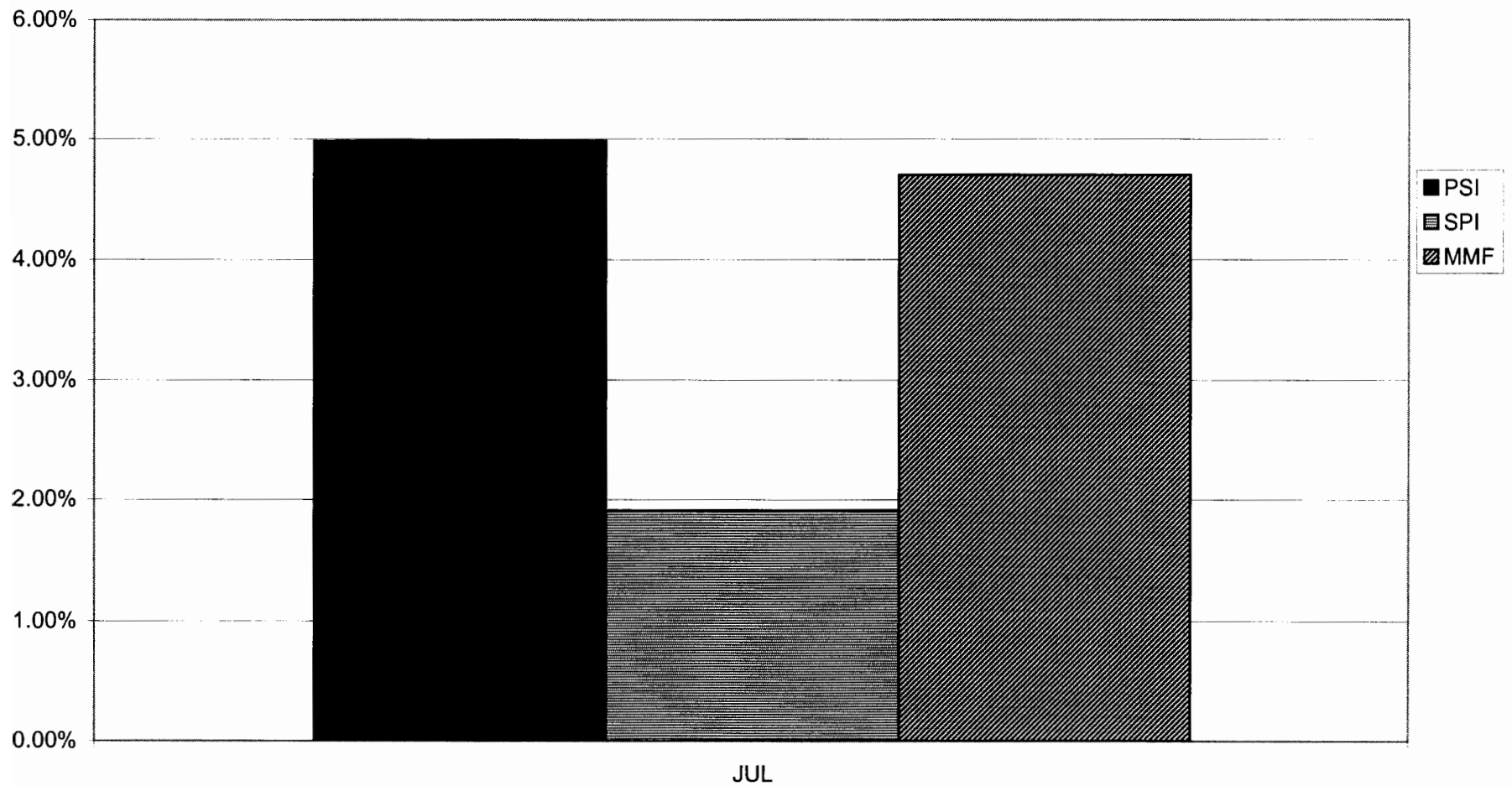
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2006

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 07/31/06
 ATTACHMENT III

	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
<u>DAY</u>	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	16,070,006,601.59	1,799,024,958.72
2	16,070,006,601.59	1,799,024,958.72
3	16,142,792,172.61	1,798,925,434.85
4	16,142,792,172.61	1,798,925,434.85
5	15,982,999,996.54	1,829,474,369.85
6	15,986,853,852.39	1,829,474,369.85
7	16,601,728,938.02	1,827,475,999.85
8	16,601,728,938.02	1,827,475,999.85
9	16,601,728,938.02	1,827,475,999.85
10	16,382,213,192.28	1,827,475,452.61
11	16,323,455,346.02	1,827,474,731.93
12	16,272,533,812.20	1,826,476,229.15
13	16,260,948,046.50	1,826,474,820.63
14	15,980,420,144.37	1,827,192,789.67
15	15,980,420,144.37	1,826,898,252.33
16	15,980,420,144.37	1,826,898,252.33
17	15,893,233,073.65	1,826,054,780.38
18	15,745,391,106.99	1,826,054,780.38
19	15,727,146,144.81	1,826,054,780.38
20	15,365,622,307.39	1,826,054,780.38
21	15,107,779,970.50	1,844,577,927.66
22	15,107,779,970.50	1,844,577,927.66
23	15,107,779,970.50	1,844,577,927.66
24	15,020,223,275.41	1,844,577,927.66
25	14,874,626,697.19	1,844,577,927.66
26	14,890,537,762.40	2,000,967,927.66
27	15,660,745,202.15	2,000,967,927.66
28	15,297,035,311.62	1,843,692,155.37
29	15,297,035,311.62	1,843,692,155.37
30	15,297,035,311.62	1,843,692,155.37
31	15,557,619,497.30	1,737,831,850.68
AVG	<u>15,784,859,353.39</u>	<u>1,836,261,967.32</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2006-07
ATTACHMENT IV**



Source: Money Fund Report as of July 31, 2006.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/06 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$47,786,275	\$6,372,188
Gains (Losses) on Sales of Non-Trading Securities.	(4)	(4,434,785)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	18,920,488	1,048,804
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$66,706,759</u>	<u>\$2,986,207</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<u>\$0</u>	<u>\$25,000</u>
NET INCOME	<u>\$66,706,759</u>	<u>\$2,961,207</u>

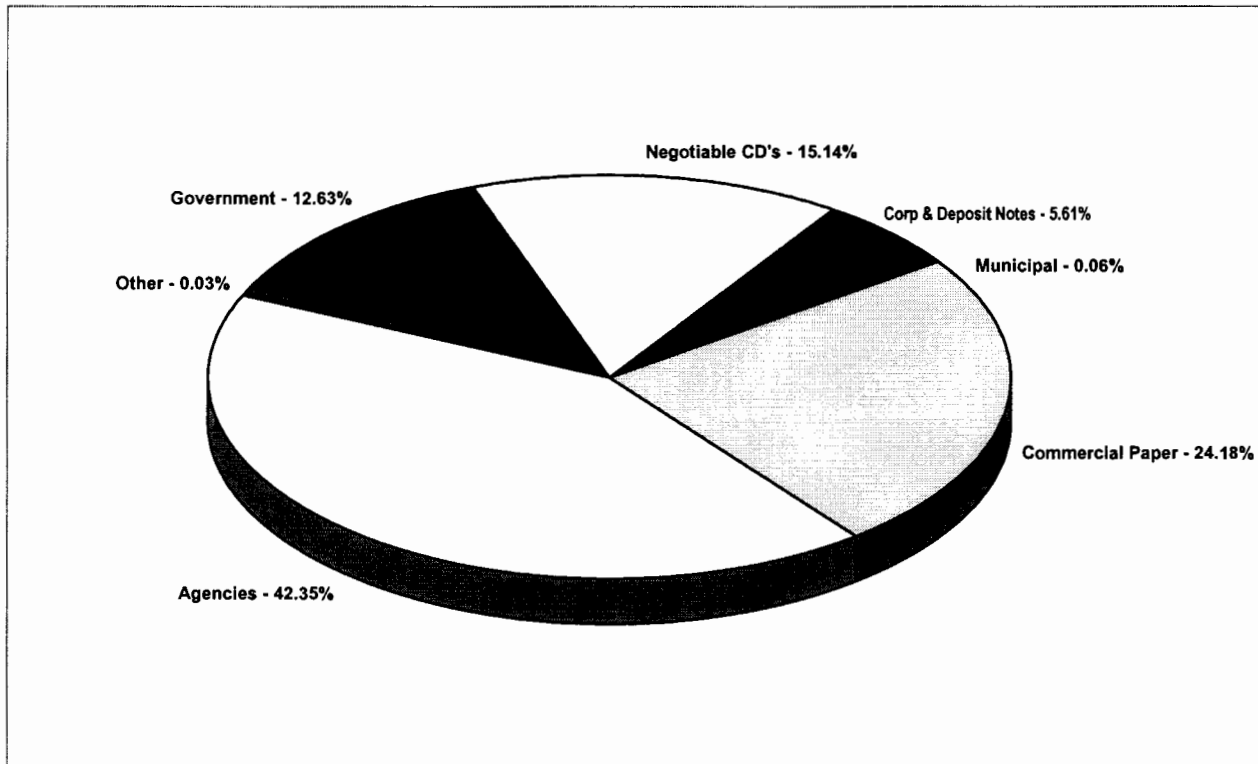
*Estimated and later adjusted.









Los Angeles County Treasurer
Non-Trading Composition
As of July 31, 2006
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	49.45%	
Los Angeles County and Related Entities	41.70%	
Consolidated Sanitation Districts		3.99%
Metropolitan Transportation Authority		1.60%
Miscellaneous Agencies Pooled Investments		1.48%
South Coast Air Quality Management District		1.75%
Miscellaneous		<u>0.03%</u>
Total	<u>91.15%</u>	<u>8.85%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JULY 2006
ATTACHMENT VII**



In Thousands	
 Negotiable CD's	\$ 2,354,997
 Corp & Deposit Notes	873,418
 Municipal	10,000
 Commercial Paper	3,761,150
 Repurchase Agreement	-
 Agencies	6,588,460
 Other	5,173
 Government	1,964,421
Total	<u><u>\$ 15,557,619</u></u>

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period July 1, 2006 to July 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	07-11-06	69483	BK OF AMERICA NA BK NOTE	5.41000	09-18-06	50,000,000.00	50,000,000.00	0.00	BNY	BOFA
NTRD	BNOT	07-17-06	69525	BK OF AMERICA NA BK NOTE	5.44000	10-13-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	07-31-06	69665	BK OF AMERICA NA BK NOTE	5.38000	09-26-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							150,000,000.00	150,000,000.00	0.00		
NTRD	CNFL	07-12-06	69476	CITIGROUP INC FRN	5.57000	01-12-07	15,000,000.00	15,008,880.00	0.00	BNY	DBAG
NTRD	CNFL	07-14-06	69509	ROYAL BK OF SCOTLAND PLC FRN	5.49875	03-30-07	30,000,000.00	30,008,850.00	64,152.08	BNY	DBAG
CNFL Total							45,000,000.00	45,017,730.00	64,152.08		
NTRD	CPD	07-03-06	69408	BEAR STEARNS COS INC CP	5.28000	08-01-06	50,000,000.00	49,787,333.33	0.00	BNY	BEAR
NTRD	CPD	07-03-06	69409	SHEFFIELD RECEIVABLES CORP CP	5.28000	07-21-06	50,000,000.00	49,868,000.00	0.00	BNY	GS
NTRD	CPD	07-03-06	69410	ING AMERICA INS HLDGS INC CP	5.27000	07-21-06	20,000,000.00	19,947,300.00	0.00	BNY	INGF
NTRD	CPD	07-03-06	69411	CRC FUNDING LLC CP	5.28000	07-05-06	26,000,000.00	25,992,373.33	0.00	BNY	CITGM
NTRD	CPD	07-05-06	69417	BEAR STEARNS COS INC CP	5.27000	08-03-06	50,000,000.00	49,787,736.11	0.00	BNY	BEAR
NTRD	CPD	07-05-06	69419	PARK AVE RECEIVABLES CO LLC CP	5.27000	08-02-06	10,126,000.00	10,084,494.65	0.00	BNY	JPM
NTRD	CPD	07-05-06	69420	FALCON ASSET SEC CORP CP	5.27000	08-04-06	19,255,000.00	19,170,438.46	0.00	BNY	JPM
NTRD	CPD	07-06-06	69429	CRC FUNDING LLC CP	5.32000	08-22-06	50,000,000.00	49,652,722.22	0.00	BNY	LOOP
NTRD	CPD	07-06-06	69430	JUPITER SECURITIZATION CORP CP	5.27000	08-03-06	50,000,000.00	49,795,055.56	0.00	BNY	JPM
NTRD	CPD	07-06-06	69431	JUPITER SECURITIZATION CORP CP	5.27000	08-03-06	38,710,000.00	38,551,332.01	0.00	BNY	JPM
NTRD	CPD	07-06-06	69432	BEAR STEARNS COS INC CP	5.28000	08-02-06	50,000,000.00	49,802,000.00	0.00	BNY	BEAR
NTRD	CPD	07-07-06	69447	PREF RECEIVABLES FDG CORP CP	5.27000	08-07-06	50,000,000.00	49,773,097.22	0.00	BNY	JPM
NTRD	CPD	07-07-06	69448	PREF RECEIVABLES FDG CORP CP	5.25000	07-13-06	50,000,000.00	49,956,250.00	0.00	BNY	CITGM
NTRD	CPD	07-07-06	69449	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-13-06	50,000,000.00	49,956,166.67	0.00	BNY	BCI
NTRD	CPD	07-07-06	69450	JUPITER SECURITIZATION CORP CP	5.27000	08-07-06	50,000,000.00	49,773,097.22	0.00	BNY	JPM
NTRD	CPD	07-07-06	69451	FALCON ASSET SEC CORP CP	5.27000	08-08-06	50,000,000.00	49,765,777.78	0.00	BNY	JPM
NTRD	CPD	07-10-06	69466	PARK AVE RECEIVABLES CO LLC CP	5.28000	08-07-06	49,000,000.00	48,798,773.33	0.00	BNY	MS
NTRD	CPD	07-10-06	69467	FALCON ASSET SEC CORP CP	5.27000	08-09-06	50,000,000.00	49,780,416.67	0.00	BNY	JPM
NTRD	CPD	07-10-06	69468	PREF RECEIVABLES FDG CORP CP	5.27000	08-09-06	31,228,000.00	31,090,857.03	0.00	BNY	JPM
NTRD	CPD	07-10-06	69470	WELLS FARGO & CO CP	5.26000	07-28-06	50,000,000.00	49,868,500.00	0.00	BNY	WFC
NTRD	CPD	07-10-06	69471	CRC FUNDING LLC CP	5.33000	08-28-06	36,155,000.00	35,892,705.52	0.00	BNY	CITGM
NTRD	CPD	07-11-06	69477	JUPITER SECURITIZATION CORP CP	5.28000	08-08-06	50,000,000.00	49,794,666.67	0.00	BNY	JPM
NTRD	CPD	07-11-06	69478	WELLS FARGO & CO CP	5.27000	08-01-06	50,000,000.00	49,846,291.67	0.00	BNY	WFC
NTRD	CPD	07-11-06	69482	FALCON ASSET SEC CORP CP	5.28000	08-09-06	22,362,000.00	22,266,886.96	0.00	BNY	CITGM
NTRD	CPD	07-11-06	69480	VARIABLE FDG CAP CORP LLC CP	5.26000	07-26-06	50,000,000.00	49,890,416.67	0.00	BNY	MS
NTRD	CPD	07-11-06	69481	VARIABLE FDG CAP CORP LLC CP	5.26000	07-26-06	12,000,000.00	11,973,700.00	0.00	BNY	MS
NTRD	CPD	07-12-06	69489	PARK AVE RECEIVABLES CO LLC CP	5.31000	08-29-06	50,000,000.00	49,646,000.00	0.00	BNY	LOOP
NTRD	CPD	07-12-06	69490	SHEFFIELD RECEIVABLES CORP CP	5.26000	07-28-06	26,000,000.00	25,939,217.78	0.00	BNY	MS
NTRD	CPD	07-13-06	69499	FALCON ASSET SEC CORP CP	5.30000	08-15-06	50,000,000.00	49,757,083.33	0.00	BNY	JPM
NTRD	CPD	07-13-06	69500	JUPITER SECURITIZATION CORP CP	5.28000	08-11-06	50,000,000.00	49,787,333.33	0.00	BNY	MFR
NTRD	CPD	07-13-06	69501	PREF RECEIVABLES FDG CORP CP	5.30000	08-15-06	50,000,000.00	49,757,083.33	0.00	BNY	CITGM
NTRD	CPD	07-13-06	69506	ING AMERICA INS HLDGS INC CP	5.27000	07-27-06	40,000,000.00	39,918,022.22	0.00	BNY	INGF

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07-14-06	69510	FALCON ASSET SEC CORP CP	5.29000	08-14-06	50,000,000.00	49,772,236.11	0.00	BNY	RBCDR
NTRD	CPD	07-14-06	69511	SHEFFIELD RECEIVABLES CORP CP	5.28000	08-11-06	50,000,000.00	49,794,666.67	0.00	BNY	MFR
NTRD	CPD	07-14-06	69512	SHEFFIELD RECEIVABLES CORP CP	5.28000	08-11-06	3,139,000.00	3,126,109.17	0.00	BNY	MFR
NTRD	CPD	07-17-06	69521	FALCON ASSET SEC CORP CP	5.29000	08-16-06	50,000,000.00	49,779,583.33	0.00	BNY	CITGM
NTRD	CPD	07-17-06	69522	FALCON ASSET SEC CORP CP	5.29000	08-16-06	5,246,000.00	5,222,873.88	0.00	BNY	CITGM
NTRD	CPD	07-17-06	69523	SHEFFIELD RECEIVABLES CORP CP	5.30000	08-15-06	50,000,000.00	49,786,527.78	0.00	BNY	CITGM
NTRD	CPD	07-17-06	69524	VARIABLE FDG CAP CORP LLC CP	5.30000	08-21-06	50,000,000.00	49,742,361.11	0.00	BNY	MS
NTRD	CPD	07-18-06	69532	VARIABLE FDG CAP CORP LLC CP	5.25000	08-01-06	50,000,000.00	49,897,916.67	0.00	BNY	MS
NTRD	CPD	07-19-06	69545	SHEFFIELD RECEIVABLES CORP CP	5.32000	08-23-06	25,000,000.00	24,870,694.44	0.00	BNY	CITGM
NTRD	CPD	07-19-06	69546	PREF RECEIVABLES FDG CORP CP	5.32000	08-21-06	16,000,000.00	15,921,973.33	0.00	BNY	CITGM
NTRD	CPD	07-19-06	69547	JUPITER SECURITIZATION CORP CP	5.32000	08-18-06	50,000,000.00	49,778,333.33	0.00	BNY	RBCDR
NTRD	CPD	07-21-06	69566	FALCON ASSET SEC CORP CP	5.32000	08-21-06	50,000,000.00	49,770,944.44	0.00	BNY	RBCDR
NTRD	CPD	07-21-06	69567	PREF RECEIVABLES FDG CORP CP	5.33000	08-21-06	50,000,000.00	49,770,513.89	0.00	BNY	JPM
NTRD	CPD	07-21-06	69568	PREF RECEIVABLES FDG CORP CP	5.33000	08-21-06	3,100,000.00	3,085,771.86	0.00	BNY	JPM
NTRD	CPD	07-21-06	69569	SHEFFIELD RECEIVABLES CORP CP	5.32000	08-21-06	50,000,000.00	49,770,944.44	0.00	BNY	CITGM
NTRD	CPD	07-24-06	69575	PARK AVE RECEIVABLES CO LLC CP	5.32000	08-22-06	50,000,000.00	49,785,722.22	0.00	BNY	MS
NTRD	CPD	07-24-06	69576	CRC FUNDING LLC CP	5.33000	08-23-06	50,000,000.00	49,777,916.67	0.00	BNY	CITGM
NTRD	CPD	07-24-06	69577	FALCON ASSET SEC CORP CP	5.33000	08-21-06	25,360,000.00	25,254,868.71	0.00	BNY	RBCDR
NTRD	CPD	07-24-06	69578	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-25-06	50,000,000.00	49,762,666.67	0.00	BNY	BCI
NTRD	CPD	07-24-06	69579	PREF RECEIVABLES FDG CORP CP	5.33000	08-22-06	50,000,000.00	49,785,319.44	0.00	BNY	JPM
NTRD	CPD	07-25-06	69584	JUPITER SECURITIZATION CORP CP	5.33000	08-18-06	40,754,000.00	40,609,187.45	0.00	BNY	JPM
NTRD	CPD	07-25-06	69585	JUPITER SECURITIZATION CORP CP	5.33000	08-24-06	25,113,000.00	25,001,456.43	0.00	BNY	JPM
NTRD	CPD	07-25-06	69586	FALCON ASSET SEC CORP CP	5.34000	08-22-06	25,761,000.00	25,654,005.98	0.00	BNY	CITGM
NTRD	CPD	07-26-06	69592	VARIABLE FDG CAP CORP LLC CP	5.34000	08-23-06	50,000,000.00	49,792,333.33	0.00	BNY	MS
NTRD	CPD	07-26-06	69593	VARIABLE FDG CAP CORP LLC CP	5.34000	08-23-06	50,000,000.00	49,792,333.33	0.00	BNY	MS
NTRD	CPD	07-26-06	69594	JUPITER SECURITIZATION CORP CP	5.34000	08-25-06	50,000,000.00	49,777,500.00	0.00	BNY	JPM
NTRD	CPD	07-26-06	69595	PREF RECEIVABLES FDG CORP CP	5.34000	08-28-06	50,000,000.00	49,755,250.00	0.00	BNY	JPM
NTRD	CPD	07-26-06	69596	PREF RECEIVABLES FDG CORP CP	5.33000	08-24-06	20,113,000.00	20,026,642.60	0.00	BNY	CITGM
NTRD	CPD	07-27-06	69610	CBA (DELAWARE) FINANCE INC CP	5.33000	08-28-06	50,000,000.00	49,763,111.11	0.00	BNY	DKW
NTRD	CPD	07-27-06	69611	CBA (DELAWARE) FINANCE INC CP	5.33000	08-28-06	50,000,000.00	49,763,111.11	0.00	BNY	DKW
NTRD	CPD	07-27-06	69613	BEAR STEARNS COS INC CP	5.33000	08-28-06	50,000,000.00	49,763,111.11	0.00	BNY	BEAR
NTRD	CPD	07-27-06	69614	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-25-06	50,000,000.00	49,784,916.67	0.00	BNY	LOOP
NTRD	CPD	07-27-06	69615	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-28-06	50,000,000.00	49,762,666.67	0.00	BNY	JPM
NTRD	CPD	07-27-06	69616	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-28-06	50,000,000.00	49,762,666.67	0.00	BNY	JPM
NTRD	CPD	07-27-06	69617	FALCON ASSET SEC CORP CP	5.33000	08-18-06	27,463,000.00	27,373,546.91	0.00	BNY	RBCDR
NTRD	CPD	07-27-06	69618	ING AMERICA INS HLDGS INC CP	5.36000	09-12-06	26,500,000.00	26,314,558.89	0.00	BNY	INGF
NTRD	CPD	07-27-06	69619	VARIABLE FDG CAP CORP LLC CP	5.26000	08-01-06	50,000,000.00	49,963,472.22	0.00	BNY	MS
NTRD	CPD	07-27-06	69620	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-21-06	50,000,000.00	49,814,583.33	0.00	BNY	CITGM
NTRD	CPD	07-27-06	69621	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-21-06	6,555,000.00	6,530,691.88	0.00	BNY	CITGM
NTRD	CPD	07-27-06	69630	CAFCO LLC CP	5.36000	09-08-06	50,000,000.00	49,679,888.89	0.00	BNY	CITGM
NTRD	CPD	07-28-06	69635	PREF RECEIVABLES FDG CORP CP	5.35000	08-30-06	50,000,000.00	49,754,791.67	0.00	BNY	JPM

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07-28-06	69636	PREF RECEIVABLES FDG CORP CP	5.35000	08-30-06	3,012,000.00	2,997,228.65	0.00	BNY	JPM
NTRD	CPD	07-28-06	69644	FALCON ASSET SEC CORP CP	5.36000	08-30-06	42,162,000.00	41,954,844.04	0.00	BNY	CITGM
NTRD	CPD	07-31-06	69659	JUPITER SECURITIZATION CORP CP	5.34000	08-28-06	50,000,000.00	49,792,333.33	0.00	BNY	JPM
NTRD	CPD	07-31-06	69660	PREF RECEIVABLES FDG CORP CP	5.34000	08-28-06	50,000,000.00	49,792,333.33	0.00	BNY	JPM
CPD Total							3,126,114,000.00	3,113,105,638.83	0.00		
NTRD	CPI	07-03-06	69412	GE CAPITAL CORP CP	5.27000	07-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-03-06	69413	GE CAPITAL CORP CP	5.27000	07-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-03-06	69414	GE CAPITAL CORP CP	5.27000	07-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-03-06	69415	GE CAPITAL CORP CP	5.27000	07-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-03-06	69416	GE CAPITAL CORP CP	5.27000	07-05-06	6,941,000.00	6,941,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69421	GE CAPITAL CORP CP	5.25000	07-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69426	GE CAPITAL CORP CP	5.25000	07-06-06	43,986,000.00	43,986,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69422	GE CAPITAL CORP CP	5.25000	07-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69423	GE CAPITAL CORP CP	5.25000	07-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69424	GE CAPITAL CORP CP	5.25000	07-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-05-06	69425	GE CAPITAL CORP CP	5.25000	07-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-06-06	69433	GE CAPITAL CORP CP	5.26000	07-07-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-06-06	69434	GE CAPITAL CORP CP	5.26000	07-07-06	10,038,000.00	10,038,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69441	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69442	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69443	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69444	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69445	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69452	GE CAPITAL CORP CP	5.20000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69453	GE CAPITAL CORP CP	5.20000	07-10-06	17,189,000.00	17,189,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69446	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69454	GE CAPITAL CORP CP	5.24000	07-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-07-06	69455	GE CAPITAL CORP CP	5.24000	07-10-06	30,657,000.00	30,657,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69460	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69461	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69462	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69465	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69463	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69464	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69473	GE CAPITAL CORP CP	5.24000	07-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-10-06	69474	GE CAPITAL CORP CP	5.24000	07-11-06	469,000.00	469,000.00	0.00	BNY	GECC
NTRD	CPI	07-11-06	69479	TOYOTA MOTOR CREDIT CORP CP	5.25000	08-11-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07-11-06	69484	GE CAPITAL CORP CP	5.22000	07-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-11-06	69485	GE CAPITAL CORP CP	5.22000	07-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-11-06	69486	GE CAPITAL CORP CP	5.22000	07-12-06	25,000,000.00	25,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	07-11-06	69487	AMERICAN GEN FINANCE CORP CP	5.25000	07-28-06	13,676,000.00	13,676,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07-12-06	69496	GE CAPITAL CORP CP	5.24000	07-13-06	39,373,000.00	39,373,000.00	0.00	BNY	GECC
NTRD	CPI	07-12-06	69497	TOYOTA MOTOR CREDIT CORP CP	5.26000	08-14-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07-12-06	69494	GE CAPITAL CORP CP	5.24000	07-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-12-06	69495	GE CAPITAL CORP CP	5.24000	07-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-13-06	69502	GE CAPITAL CORP CP	5.24000	07-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-13-06	69503	GE CAPITAL CORP CP	5.24000	07-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-13-06	69507	TOYOTA MOTOR CREDIT CORP CP	5.27000	08-16-06	10,000,000.00	10,000,000.00	0.00	BNY	TFS
NTRD	CPI	07-13-06	69504	GE CAPITAL CORP CP	5.24000	07-14-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-13-06	69505	GE CAPITAL CORP CP	5.24000	07-14-06	43,241,000.00	43,241,000.00	0.00	BNY	GECC
NTRD	CPI	07-14-06	69516	AMEX CREDIT CORP CP	5.27000	08-14-06	16,137,000.00	16,137,000.00	0.00	BNY	AMEX
NTRD	CPI	07-17-06	69531	GE CAPITAL CORP CP	5.29000	07-18-06	5,933,000.00	5,933,000.00	0.00	BNY	GECC
NTRD	CPI	07-17-06	69530	GE CAPITAL CORP CP	5.29000	07-18-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-18-06	69534	GE CAPITAL CORP CP	5.23000	07-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-18-06	69535	GE CAPITAL CORP CP	5.23000	07-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-18-06	69536	GE CAPITAL CORP CP	5.23000	07-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-18-06	69537	GE CAPITAL CORP CP	5.23000	07-19-06	32,946,000.00	32,946,000.00	0.00	BNY	GECC
NTRD	CPI	07-19-06	69549	GE CAPITAL CORP CP	5.21000	07-20-06	39,069,000.00	39,069,000.00	0.00	BNY	GECC
NTRD	CPI	07-19-06	69548	GE CAPITAL CORP CP	5.21000	07-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-20-06	69561	GE CAPITAL CORP CP	5.24000	07-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-20-06	69562	GE CAPITAL CORP CP	5.24000	07-21-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-20-06	69563	GE CAPITAL CORP CP	5.24000	07-21-06	42,199,000.00	42,199,000.00	0.00	BNY	GECC
NTRD	CPI	07-21-06	69573	GE CAPITAL CORP CP	5.21000	07-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-21-06	69574	GE CAPITAL CORP CP	5.21000	07-24-06	30,825,000.00	30,825,000.00	0.00	BNY	GECC
NTRD	CPI	07-21-06	69570	GE CAPITAL CORP CP	5.21000	07-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-21-06	69571	GE CAPITAL CORP CP	5.21000	07-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-21-06	69572	GE CAPITAL CORP CP	5.21000	07-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-24-06	69583	GE CAPITAL CORP CP	5.23000	07-25-06	9,333,000.00	9,333,000.00	0.00	BNY	GECC
NTRD	CPI	07-24-06	69582	GE CAPITAL CORP CP	5.23000	07-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-25-06	69589	GE CAPITAL CORP CP	5.22000	07-26-06	43,786,000.00	43,786,000.00	0.00	BNY	GECC
NTRD	CPI	07-25-06	69587	GE CAPITAL CORP CP	5.22000	07-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-25-06	69588	GE CAPITAL CORP CP	5.22000	07-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-26-06	69600	GE CAPITAL CORP CP	5.23000	07-27-06	1,867,000.00	1,867,000.00	0.00	BNY	GECC
NTRD	CPI	07-26-06	69598	GE CAPITAL CORP CP	5.23000	07-27-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-26-06	69599	GE CAPITAL CORP CP	5.23000	07-27-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69632	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69633	GE CAPITAL CORP CP	5.23000	07-28-06	28,356,000.00	28,356,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69631	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69628	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69629	CHEVRON FDG CORP CP	5.25000	08-11-06	25,000,000.00	25,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	07-27-06	69623	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period July 1, 2006 to July 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	07-27-06	69624	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69625	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69626	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-27-06	69627	GE CAPITAL CORP CP	5.23000	07-28-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69637	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69638	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69639	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69640	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69641	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69642	GE CAPITAL CORP CP	5.24000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-28-06	69643	GE CAPITAL CORP CP	5.24000	07-31-06	34,597,000.00	34,597,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69666	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69667	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69658	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69656	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69657	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69653	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69654	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69655	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07-31-06	69668	GE CAPITAL CORP CP	5.28000	08-01-06	34,513,000.00	34,513,000.00	0.00	BNY	GECC
CPI Total							4,185,131,000.00	4,185,131,000.00	0.00		
NTRD	CTDM	07-31-06	69669	CAL TRUST MTA	0.00000	12-31-06	20,522.12	20,522.12	0.00	TTC	WACH
CTDM Total							20,522.12	20,522.12	0.00		
NTRD	FCDN	07-12-06	69491	FFCB D/N	5.26000	05-04-07	25,000,000.00	23,918,777.78	0.00	BNY	RBCDR
FCDN Total							25,000,000.00	23,918,777.78	0.00		
NTRD	FFCB	07-03-06	69342	FFCB (CALLABLE)	6.05000	02-03-10	17,670,000.00	17,662,401.90	0.00	BNY	MIZO
NTRD	FFCB	07-03-06	69360	FFCB	5.50000	07-03-08	25,000,000.00	24,976,642.59	0.00	BNY	HSBC
NTRD	FFCB	07-03-06	69374	FFCB	5.50000	07-03-07	13,355,000.00	13,355,000.00	0.00	BNY	MFR
NTRD	FFCB	07-07-06	69436	FFCB (CALLABLE)	5.75000	10-28-09	11,660,000.00	11,641,693.80	16,761.25	BNY	MFR
NTRD	FFCB	07-10-06	69388	FFCB (CALLABLE)	5.85000	07-10-09	22,270,000.00	22,270,000.00	0.00	BNY	BEAR
NTRD	FFCB	07-11-06	69403	FFCB (CALLABLE)	6.12000	07-11-11	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FFCB	07-11-06	69404	FFCB (CALLABLE)	6.12000	07-11-11	8,975,000.00	8,975,000.00	0.00	BNY	MFR
NTRD	FFCB	07-18-06	69321	FFCB	5.37500	07-18-11	25,000,000.00	24,884,450.00	78,385.42	BNY	HSBC
NTRD	FFCB	07-18-06	69459	FFCB (CALLABLE)	6.05000	07-18-11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
FFCB Total							173,930,000.00	173,765,188.29	95,146.67		
NTRD	FHLB	07-13-06	69320	FHLB (CALLABLE)	6.10000	07-13-11	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	07-17-06	69305	FHLB (CALLABLE)	6.00000	07-17-09	25,000,000.00	25,000,000.00	0.00	BNY	GS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period July 1, 2006 to July 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	07-19-06	69538	FHLB (CALLABLE)	5.87500	06-29-11	11,620,000.00	11,551,325.80	37,926.39	BNY	HSBC
NTRD	FHLB	07-20-06	69329	FHLB (CALLABLE)	6.25000	07-20-11	25,000,000.00	25,000,000.00	0.00	BNY	CS
	FHLB Total						<u>86,620,000.00</u>	<u>86,551,325.80</u>	<u>37,926.39</u>		
NTRD	FHLM	07-06-06	69255	FHLMC (CALLABLE)	5.78000	07-06-09	25,000,000.00	25,000,000.00	0.00	BNY	JPM
NTRD	FHLM	07-19-06	69539	FHLMC (CALLABLE)	6.00000	06-27-11	25,000,000.00	25,000,000.00	91,666.67	BNY	LOOP
NTRD	FHLM	07-19-06	69542	FHLMC (CALLABLE)	6.00000	06-27-11	18,205,000.00	18,200,448.75	66,751.67	BNY	MFR
	FHLM Total						<u>68,205,000.00</u>	<u>68,200,448.75</u>	<u>158,418.34</u>		
NTRD	MCSA	07-14-06	69498	FHLB (CALLABLE)	8.00000	09-15-10	25,000,000.00	25,000,000.00	661,111.11	BNY	LEHMAN
	MCSA Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>661,111.11</u>		
NTRD	NCD1	07-12-06	69493	FIRST TENNESSEE BK NA CD	5.38000	09-12-06	50,000,000.00	50,000,853.22	0.00	BNY	MFR
NTRD	NCD1	07-19-06	69544	WELLS FARGO BK NA CD	5.34000	08-16-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	07-20-06	69541	CITIBANK NA CD	5.47000	10-20-06	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	07-24-06	69580	FIRST TENNESSEE BK NA CD	5.34000	08-24-06	50,000,000.00	50,000,428.59	0.00	BNY	MFR
NTRD	NCD1	07-28-06	69634	CITIBANK NA CD	5.45000	10-30-06	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	07-31-06	69664	WELLS FARGO BK NA CD	5.35000	09-05-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	07-31-06	69663	FIRST TENNESSEE BK NA CD	5.34000	08-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GS
	NCD1 Total						<u>350,000,000.00</u>	<u>350,001,281.81</u>	<u>0.00</u>		
NTRD	NOTE	07-07-06	69437	USTN	2.25000	02-15-07	50,000,000.00	49,087,890.60	441,298.34	BNY	MFR
NTRD	NOTE	07-07-06	69435	USTN	3.12500	05-15-07	50,000,000.00	49,058,593.75	225,033.97	BNY	RBCDR
NTRD	NOTE	07-07-06	69440	USTN	3.50000	05-31-07	50,000,000.00	49,203,125.00	176,912.57	BNY	LOOP
NTRD	NOTE	07-07-06	69438	USTN	2.25000	02-15-07	50,000,000.00	49,087,890.60	441,298.34	BNY	MFR
NTRD	NOTE	07-07-06	69439	USTN	3.12500	05-15-07	50,000,000.00	49,083,984.38	225,033.97	BNY	CITGM
	NOTE Total						<u>250,000,000.00</u>	<u>245,521,484.33</u>	<u>1,509,577.19</u>		
NTRD	REPO	07-14-06	69514	REPO FNMA 2.50 06-15-08	5.26000	07-17-06	46,570,000.00	46,570,000.00	0.00	BNY	MLCO
NTRD	REPO	07-14-06	69515	REPO FNMA 2.50 06-15-08	5.26000	07-17-06	13,430,000.00	13,430,000.00	0.00	BNY	MLCO
NTRD	REPO	07-17-06	69529	REPO FHLMC 3.25 11-24-06	5.30000	07-18-06	24,449,000.00	24,449,000.00	0.00	BNY	MLCO
NTRD	REPO	07-17-06	69527	REPO FHLB 2.76 02-09-07	5.30000	07-18-06	21,947,000.00	21,947,000.00	0.00	BNY	MLCO
NTRD	REPO	07-17-06	69528	REPO FNMA 5.00 01-15-07	5.30000	07-18-06	24,449,000.00	24,449,000.00	0.00	BNY	MLCO
NTRD	REPO	07-17-06	69526	REPO FHLB 2.75 12-15-06	5.30000	07-18-06	29,155,000.00	29,155,000.00	0.00	BNY	MLCO
	REPO Total						<u>160,000,000.00</u>	<u>160,000,000.00</u>	<u>0.00</u>		
NTRD	YANK1	07-06-06	69427	CIBC NY CD	5.29000	08-11-06	50,000,000.00	50,000,497.37	0.00	BNY	MFR
NTRD	YANK1	07-06-06	69428	CIBC NY CD	5.29000	08-11-06	25,000,000.00	25,000,248.69	0.00	BNY	MFR
NTRD	YANK1	07-07-06	69456	SOCIETE GENERALE NY CD	5.28000	08-08-06	50,000,000.00	50,000,442.37	0.00	BNY	MFR
NTRD	YANK1	07-07-06	69457	BARCLAYS BK PLC NY CD	5.38000	09-07-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	07-07-06	69458	BARCLAYS BK PLC NY CD	5.38000	09-07-06	30,000,000.00	30,000,000.00	0.00	BNY	BCI

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	07-10-06	69472	UBS AG STAMFORD CD	5.31000	08-10-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	07-11-06	69488	BK OF MONTREAL CHICAGO CD	5.28000	08-11-06	50,000,000.00	50,000,214.30	0.00	BNY	INGF
NTRD	YANK1	07-12-06	69492	SVENSKA HANDELSBANKEN NY CD	5.29000	08-14-06	50,000,000.00	50,000,456.13	0.00	BNY	INGF
NTRD	YANK1	07-12-06	69475	BNP PARIBAS SF CD	5.55500	01-12-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07-13-06	69508	CREDIT SUISSE NY CD	5.32000	08-14-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	07-14-06	69513	TORONTO DOMINION BK NY CD	5.30000	08-14-06	50,000,000.00	50,000,428.60	0.00	BNY	INGF
NTRD	YANK1	07-17-06	69517	BK OF NOVA SCOTIA PORTLAND CD	5.32000	08-17-06	50,000,000.00	50,000,428.60	0.00	BNY	MFR
NTRD	YANK1	07-18-06	69533	UBS AG STAMFORD CD	5.31000	08-18-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	07-19-06	69550	SOCIETE GENERALE NY CD	5.34000	08-25-06	50,000,000.00	50,000,511.09	0.00	BNY	MFR
NTRD	YANK1	07-24-06	69581	CIBC NY CD	5.35000	08-25-06	50,000,000.00	50,000,442.34	0.00	BNY	INGF
NTRD	YANK1	07-26-06	69597	BK OF MONTREAL CHICAGO CD	5.34000	08-29-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	07-26-06	69590	ROYAL BK OF CANADA NY CD	5.36000	08-29-06	50,000,000.00	50,000,469.85	0.00	BNY	MFR
NTRD	YANK1	07-27-06	69622	BK OF MONTREAL CHICAGO CD	5.36000	08-30-06	50,000,000.00	50,000,469.85	0.00	BNY	MFR
NTRD	YANK1	07-31-06	69662	CIBC NY CD	5.36000	08-29-06	50,000,000.00	50,000,401.05	0.00	BNY	MFR
NTRD	YANK1	07-31-06	69661	BARCLAYS BK PLC NY CD	5.38500	09-14-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
YANK1 Total							<u>955,000,000.00</u>	<u>955,005,010.24</u>	<u>0.00</u>		
PSI-NTRD Total							<u>9,600,020,522.12</u>	<u>9,581,238,407.95</u>	<u>2,526,331.78</u>		

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Specific Purpose Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
BLPSI	STRP	07-03-06	69405	US TREASURY STRIPS	0.00000	08-15-09	500,000.00	426,805.00	0.00	BNY	RBCDR
BLPSI	STRP	07-03-06	69406	US TREASURY STRIPS	0.00000	05-15-08	500,000.00	454,513.50	0.00	BNY	RBCDR
STRP Total							1,000,000.00	881,318.50	0.00		
BLPSI Total							1,000,000.00	881,318.50	0.00		
F5LA	CPI	07-05-06	69418	GE CAPITAL CORP CP	5.25000	08-10-06	34,000,000.00	34,000,000.00	0.00	BNY	GECC
CPI Total							34,000,000.00	34,000,000.00	0.00		
F5LA	TBIL	07-21-06	69564	UST BILL	5.06000	01-18-07	30,000,000.00	29,236,783.33	0.00	BNY	JPM
TBIL Total							30,000,000.00	29,236,783.33	0.00		
F5LA Total							64,000,000.00	63,236,783.33	0.00		
LACOE	GIC5	07-05-06	69551	IXIS FDG - ALHAMBRA USD	5.38700	06-27-07	2,506,567.83	2,506,567.83	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69552	IXIS FDG - BEVERLY HILLS USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69553	IXIS FDG - BURBANK USD	5.38700	06-27-07	3,687,453.83	3,687,453.83	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69554	IXIS FDG - GLENDALE CCD	5.38700	06-27-07	2,622,143.91	2,622,143.91	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69555	IXIS FDG - HAWTHORNE SD	5.38700	06-27-07	697,551.00	697,551.00	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69556	IXIS FDG - LA CANADA USD	5.38700	06-27-07	958,853.43	958,853.43	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69557	IXIS FDG - PALMDALE SD	5.38700	06-27-07	5,019,091.25	5,019,091.25	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69558	IXIS FDG - PALOS VERDES USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	0.00	TTC	IXIS
LACOE	GIC5	07-05-06	69559	IXIS FDG - REDONDO BEACH USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	0.00	TTC	IXIS
GIC5 Total							30,548,935.00	30,548,935.00	0.00		
LACOE Total							30,548,935.00	30,548,935.00	0.00		
LAUSDWC	NOTE	07-21-06	69565	USTN 3.25	3.25000	08-15-08	20,000,000.00	19,280,468.75	280,110.50	BNY	JPM
NOTE Total							20,000,000.00	19,280,468.75	280,110.50		
LAUSDWC Total							20,000,000.00	19,280,468.75	280,110.50		
SANIT	FNMA	07-26-06	69607	FNMA 4.04	4.04000	01-20-09	50,000,000.00	50,000,000.00	0.00	BNY	SSBK
SANIT	FNMA	07-26-06	69608	FNMA 4.04	4.04000	01-20-09	49,340,000.00	49,340,000.00	0.00	BNY	SSBK
FNMA Total							99,340,000.00	99,340,000.00	0.00		
SANIT	NOTE	07-26-06	69605	USTN 3.00	3.00000	02-15-08	915,000.00	915,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69606	USTN 2.625	2.62500	05-15-08	915,000.00	915,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69601	USTN 3.50	3.50000	11-15-06	29,770,000.00	29,770,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69602	USTN 4.375	4.37500	05-15-07	1,385,000.00	1,385,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69603	USTN 3.25	3.25000	08-15-07	1,220,000.00	1,220,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69604	USTN 3.00	3.00000	11-15-07	1,230,000.00	1,230,000.00	0.00	BNY	SSBK
SANIT	NOTE	07-26-06	69609	USTN 3.375	3.37500	09-15-09	21,615,000.00	21,615,000.00	0.00	BNY	SSBK

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Specific Purpose Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	NOTE	07-31-06	69645	USTN 4.875	4.87500	07-31-11	20,900,000.00	20,865,710.94	0.00	BNY	MFR
	NOTE Total						77,950,000.00	77,915,710.94	0.00		
SANIT Total							177,290,000.00	177,255,710.94	0.00		
SCAQM	CTDQ	07-14-06	69520	S OF C LAIF	0.00000	12-31-06	449,659.59	449,659.59	0.00	TTC	LAIF
	CTDQ Total						449,659.59	449,659.59	0.00		
SCAQM Total							449,659.59	449,659.59	0.00		
SLIM	CTDQ	07-14-06	69518	S OF C LAIF	0.00000	12-31-06	136,097.01	136,097.01	0.00	TTC	LAIF
	CTDQ Total						136,097.01	136,097.01	0.00		
SLIM Total							136,097.01	136,097.01	0.00		
WASIA	CTDQ	07-14-06	69519	S OF C LAIF	0.00000	12-31-06	133,128.44	133,128.44	0.00	TTC	LAIF
	CTDQ Total						133,128.44	133,128.44	0.00		
WASIA Total							133,128.44	133,128.44	0.00		
SPI Total							293,557,820.04	291,922,101.56	280,110.50		

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2006 to July 31, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07-01-06	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	6,955.65	6,951.30	0.00	6,951.30	-4.00
			FHLMC PARTICIPATION CERTIF Total			6,955.65	6,951.30	0.00	6,951.30	-4.00
			PSI-NTRD Total			6,955.65	6,951.30	0.00	6,951.30	-4.00

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period July 1, 2006 to July 31, 2006
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07-03-06	BLPSI	68922	UST BILL	Sell	98.20830	500,000.00	491,041.67	0.00	491,041.67	-170.41
07-03-06	BLPSI	69357	UST BILL	Sell	97.50060	500,000.00	487,502.92	0.00	487,502.92	65.00
UST BILL Total						1,000,000.00	978,544.59	0.00	978,544.59	-105.41
BLPSI Total						1,000,000.00	978,544.59	0.00	978,544.59	-105.41
07-03-06	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	384.97	384.97	229.03	614.00	0.00
07-03-06	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,519.72	1,519.72	851.48	2,371.20	0.00
07-03-06	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	500.60	500.60	269.01	769.61	0.00
07-10-06	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	547.24	547.24	200.34	747.58	0.00
07-11-06	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	720.68	720.68	728.53	1,449.21	0.00
07-13-06	GF	17270	FLYING TRIANGLE LOAN	Call	100.00000	1,408.52	1,408.52	673.44	2,081.96	0.00
07-14-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	916.00	916.00	423.36	1,339.36	0.00
FLYING TRIANGLE Total						5,997.73	5,997.73	3,375.19	9,372.92	0.00
GF Total						5,997.73	5,997.73	3,375.19	9,372.92	0.00
07-28-06	SANIT	59962	FNMA 4.04 (CALLABLE)	Sell	96.86000	656,000.00	635,401.60	588.94	635,990.54	-20,598.40
07-28-06	SANIT	69607	FNMA 4.04	Sell	96.86000	50,000,000.00	48,430,000.00	44,888.89	48,474,888.89	-1,570,000.00
07-28-06	SANIT	69608	FNMA 4.04	Sell	96.86000	49,340,000.00	47,790,724.00	44,296.36	47,835,020.36	-1,549,276.00
FNMA Total						99,996,000.00	96,856,125.60	89,774.19	96,945,899.79	-3,139,874.40
07-28-06	SANIT	69605	USTN 3.00	Sell	96.87500	915,000.00	886,406.25	12,360.08	898,766.33	-28,593.75
07-28-06	SANIT	69606	USTN 2.625	Sell	95.79297	915,000.00	876,505.66	4,829.86	881,335.52	-38,494.34
07-28-06	SANIT	69609	USTN 3.375	Sell	95.32813	21,615,000.00	20,605,174.22	267,617.78	20,872,792.00	-1,009,825.78
07-28-06	SANIT	62497	USTN 3.375	Sell	95.32813	1,000.00	953.28	12.38	965.66	-46.72
07-28-06	SANIT	54317	USTN 3.50	Sell	99.49609	228,000.00	226,851.09	1,604.68	228,455.77	-1,763.36
07-28-06	SANIT	69601	USTN 3.50	Sell	99.46909	29,770,000.00	29,619,987.11	209,522.55	29,829,509.66	-150,012.89
07-28-06	SANIT	69602	USTN 4.375	Sell	99.34375	1,385,000.00	1,375,910.94	12,184.61	1,388,095.55	-9,089.06
07-28-06	SANIT	69603	USTN 3.25	Sell	98.03906	1,220,000.00	1,196,076.56	17,853.45	1,213,930.01	-23,923.44
07-28-06	SANIT	69604	USTN 3.00	Sell	97.31250	1,230,000.00	1,196,943.75	7,420.11	1,204,363.86	-33,056.25
USTN Total						57,279,000.00	55,984,808.86	533,405.50	56,518,214.36	-1,294,805.59
SANIT Total						157,275,000.00	152,840,934.46	623,179.69	153,464,114.15	-4,434,679.99
07-17-06	SCAQM	27969	S OF C LAIF	Call	100.00000	348,364.31	348,364.31	0.00	348,364.31	0.00
07-17-06	SCAQM	28730	S OF C LAIF	Call	100.00000	141,252.84	141,252.84	0.00	141,252.84	0.00
07-17-06	SCAQM	29584	S OF C LAIF	Call	100.00000	274,110.95	274,110.95	0.00	274,110.95	0.00
07-17-06	SCAQM	30644	S OF C LAIF	Call	100.00000	79,743.85	79,743.85	0.00	79,743.85	0.00
S OF C LAIF Total						843,471.95	843,471.95	0.00	843,471.95	0.00
SCAQM Total						843,471.95	843,471.95	0.00	843,471.95	0.00
SPI Total						159,124,469.68	154,668,948.73	626,554.88	155,295,503.61	-4,434,785.40

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 31, 2006
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,354,997,308.26	2,353,949,641.20	(1,047,667.06)	194,000,076.71	193,980,968.50	(19,108.21)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	3,761,149,854.21	3,764,339,723.38	3,189,869.17	101,958,420.00	101,968,806.79	10,386.79
Governments	1,964,421,315.62	1,962,483,250.00	(1,938,065.62)	496,394,726.19	495,022,459.27	(1,372,266.92)
Agencies	6,588,460,082.84	6,567,447,292.57	(21,012,790.27)	267,075,228.38	266,218,089.07	(857,139.31)
Municipals	10,000,000.00	10,000,000.00	0.00	5,435,000.00	5,435,000.00	0.00
Corp. & Deposit Notes	873,417,762.01	872,912,172.50	(505,589.51)	34,000,000.00	33,997,651.28	(2,348.72)
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	5,173,174.36	5,137,314.30	(35,860.06)	638,968,399.40	638,968,399.40	0.00
TOTAL	<u>\$15,557,619,497.30</u>	<u>\$15,536,269,393.95</u>	<u>(\$21,350,103.35)</u>	<u>\$1,737,831,850.68</u>	<u>\$1,735,591,374.31</u>	<u>(\$2,240,476.37)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.06% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 07/31/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
69269	BK OF AMERICA NA BK NOTE	100.00036665
68177	BK OF AMERICA NA BK NOTE	99.97051383
69483	BK OF AMERICA NA BK NOTE	100.00390174
69525	BK OF AMERICA NA BK NOTE	99.99969762
69617	FALCON ASSET SEC CORP CP	99.73705000
69629	CHEVRON FDG CORP CP	99.99964701
69479	TOYOTA MOTOR CREDIT CORP CP	99.99964617
69497	TOYOTA MOTOR CREDIT CORP CP	100.00003043
69516	AMEX CREDIT CORP CP	100.00042109
69507	TOYOTA MOTOR CREDIT CORP CP	100.00055005
68074	WELLS FARGO BK NA CD	99.80746407
67946	RABOBANK NEDERLAND NV NY CD	99.99831396
69492	SVENSKA HANDELSBANKEN NY CD	99.99832513
67051	ROYAL BK OF SCOTLAND PLC NY CD	99.85449570
67977	ABN AMRO BK NV CD (CALLABLE)	99.79788446
67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	99.60560207
68863	BK OF AMERICA NA BK NOTE	99.99309246
68908	TOYOTA MOTOR CREDIT CORP CP	99.99261759
69418	GE CAPITAL CORP CP	99.99965663
67507	DEUTSCHE BANK NY CD	99.89370845

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	69245	LACCAL BANS	5.76000	06-30-08	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BNOT	68077	BNP PARIBAS NY BK NOTE	5.02500	02-16-07	25,000,000.00	25,000,000.00	24,864,000.00
PSI	NTRD	BNOT	68177	BK OF AMERICA NA BK NOTE	4.92000	08-23-06	50,000,000.00	50,000,000.00	49,985,256.50
PSI	NTRD	BNOT	69269	BK OF AMERICA NA BK NOTE	5.31000	08-18-06	50,000,000.00	50,000,000.00	50,000,180.00
PSI	NTRD	BNOT	69315	BK OF AMERICA NA BK NOTE	5.41000	09-26-06	40,000,000.00	40,000,000.00	39,996,000.00
PSI	NTRD	BNOT	69483	BK OF AMERICA NA BK NOTE	5.41000	09-18-06	50,000,000.00	50,000,000.00	50,001,950.00
PSI	NTRD	BNOT	69525	BK OF AMERICA NA BK NOTE	5.44000	10-13-06	50,000,000.00	50,000,000.00	49,999,848.50
PSI	NTRD	BNOT	69665	BK OF AMERICA NA BK NOTE	5.38000	09-26-06	50,000,000.00	50,000,000.00	50,000,000.00
		BNOT Total					315,000,000.00	315,000,000.00	314,847,235.00
PSI	NTRD	CNFL	63109	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	50,000,000.00	50,000,000.00	50,007,810.00
PSI	NTRD	CNFL	63110	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	20,000,000.00	20,000,000.00	20,003,124.00
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	5.41063	03-16-07	10,350,000.00	10,353,538.10	10,356,313.50
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	5.21000	08-06-07	40,000,000.00	40,009,765.64	40,037,500.00
PSI	NTRD	CNFL	64474	WELLS FARGO & CO FRN	5.41938	09-15-06	15,000,000.00	15,002,294.00	14,999,400.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	5.40688	03-22-07	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	5.49875	03-30-07	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	CNFL	66797	CITIGROUP INC FRN	5.57000	01-12-07	15,000,000.00	15,005,655.80	15,008,100.00
PSI	NTRD	CNFL	66885	BK OF AMERICA NA FRN	5.31000	11-07-06	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	5.13938	05-22-07	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	CNFL	67088	WELLS FARGO & CO FRN	5.41938	09-15-06	50,000,000.00	50,007,038.85	49,998,000.00
PSI	NTRD	CNFL	69231	BK OF AMERICA NA FRN	5.31500	02-23-07	10,000,000.00	10,000,097.71	10,002,900.00
PSI	NTRD	CNFL	69232	HSBC BK USA FRN	5.33938	12-14-06	43,000,000.00	43,009,249.73	43,003,440.00
PSI	NTRD	CNFL	69476	CITIGROUP INC FRN	5.57000	01-12-07	15,000,000.00	15,007,914.78	15,008,100.00
PSI	NTRD	CNFL	69509	ROYAL BK OF SCOTLAND PLC FRN	5.49875	03-30-07	30,000,000.00	30,008,234.94	30,019,500.00
		CNFL Total					423,350,000.00	423,403,789.55	423,489,937.50
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,013,972.46	9,968,400.00
PSI	NTRD	CNFX	68471	TOYOTA MOTOR CREDIT CORP MTN	5.11000	03-30-07	25,000,000.00	25,000,000.00	24,929,500.00
PSI	NTRD	CNFX	68649	TOYOTA MOTOR CREDIT CORP MTN	5.45000	04-20-09	20,000,000.00	20,000,000.00	19,820,600.00
		CNFX Total					55,000,000.00	55,013,972.46	54,718,500.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	3.50000	11-06-06	30,000,000.00	30,000,000.00	29,844,000.00
		CNSU Total					30,000,000.00	30,000,000.00	29,844,000.00
PSI	NTRD	CPD	68610	TORONTO DOMINION HLDGS INC CP	4.94000	09-07-06	25,000,000.00	24,873,069.44	24,928,992.50
PSI	NTRD	CPD	69297	SHEFFIELD RECEIVABLES CORP CP	5.25000	08-07-06	50,000,000.00	49,956,250.00	49,967,370.00
PSI	NTRD	CPD	69332	CAFCO LLC CP	5.30000	08-11-06	50,000,000.00	49,926,388.89	49,953,315.00
PSI	NTRD	CPD	69345	SHEFFIELD RECEIVABLES CORP CP	5.29000	08-02-06	50,000,000.00	49,992,652.78	49,984,940.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	69351	CRC FUNDING LLC CP	5.33000	08-25-06	50,000,000.00	49,822,333.33	49,904,120.00
PSI	NTRD	CPD	69352	CRC FUNDING LLC CP	5.33000	08-25-06	10,000,000.00	9,964,466.67	9,980,824.00
PSI	NTRD	CPD	69365	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,948,569.44	49,963,440.00
PSI	NTRD	CPD	69366	HSBC USA INC CP	5.29000	08-08-06	50,000,000.00	49,948,569.44	49,963,440.00
PSI	NTRD	CPD	69382	CAFCO LLC CP	5.32000	08-17-06	46,000,000.00	45,891,235.56	45,937,656.20
PSI	NTRD	CPD	69385	HSBC USA INC CP	5.30000	08-07-06	50,000,000.00	49,955,833.33	49,967,000.00
PSI	NTRD	CPD	69408	BEAR STEARNS COS INC CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	49,988,330.00
PSI	NTRD	CPD	69417	BEAR STEARNS COS INC CP	5.27000	08-03-06	50,000,000.00	49,985,361.11	49,981,220.00
PSI	NTRD	CPD	69419	PARK AVE RECEIVABLES CO LLC CP	5.27000	08-02-06	10,126,000.00	10,124,517.67	10,122,916.63
PSI	NTRD	CPD	69420	FALCON ASSET SEC CORP CP	5.27000	08-04-06	19,255,000.00	19,246,543.85	19,246,398.79
PSI	NTRD	CPD	69429	CRC FUNDING LLC CP	5.32000	08-22-06	50,000,000.00	49,844,833.33	49,914,665.00
PSI	NTRD	CPD	69430	JUPITER SECURITIZATION CORP CP	5.27000	08-03-06	50,000,000.00	49,985,361.11	49,981,220.00
PSI	NTRD	CPD	69431	JUPITER SECURITIZATION CORP CP	5.27000	08-03-06	38,710,000.00	38,698,666.57	38,695,460.52
PSI	NTRD	CPD	69432	BEAR STEARNS COS INC CP	5.28000	08-02-06	50,000,000.00	49,992,666.67	49,984,775.00
PSI	NTRD	CPD	69447	PREF RECEIVABLES FDG CORP CP	5.27000	08-07-06	50,000,000.00	49,956,083.33	49,967,000.00
PSI	NTRD	CPD	69450	JUPITER SECURITIZATION CORP CP	5.27000	08-07-06	50,000,000.00	49,956,083.33	49,967,000.00
PSI	NTRD	CPD	69451	FALCON ASSET SEC CORP CP	5.27000	08-08-06	50,000,000.00	49,948,763.89	49,963,440.00
PSI	NTRD	CPD	69466	PARK AVE RECEIVABLES CO LLC CP	5.28000	08-07-06	49,000,000.00	48,956,880.00	48,967,660.00
PSI	NTRD	CPD	69467	FALCON ASSET SEC CORP CP	5.27000	08-09-06	50,000,000.00	49,941,444.45	49,959,885.00
PSI	NTRD	CPD	69468	PREF RECEIVABLES FDG CORP CP	5.27000	08-09-06	31,228,000.00	31,191,428.54	31,202,945.78
PSI	NTRD	CPD	69471	CRC FUNDING LLC CP	5.33000	08-28-06	36,155,000.00	36,010,470.39	36,078,047.70
PSI	NTRD	CPD	69477	JUPITER SECURITIZATION CORP CP	5.28000	08-08-06	50,000,000.00	49,948,666.67	49,963,440.00
PSI	NTRD	CPD	69478	WELLS FARGO & CO CP	5.27000	08-01-06	50,000,000.00	50,000,000.00	49,988,330.00
PSI	NTRD	CPD	69482	FALCON ASSET SEC CORP CP	5.28000	08-09-06	22,362,000.00	22,335,761.92	22,344,058.97
PSI	NTRD	CPD	69489	PARK AVE RECEIVABLES CO LLC CP	5.31000	08-29-06	50,000,000.00	49,793,500.00	49,888,570.00
PSI	NTRD	CPD	69499	FALCON ASSET SEC CORP CP	5.30000	08-15-06	50,000,000.00	49,896,944.44	49,938,555.00
PSI	NTRD	CPD	69500	JUPITER SECURITIZATION CORP CP	5.28000	08-11-06	50,000,000.00	49,926,666.67	49,952,775.00
PSI	NTRD	CPD	69501	PREF RECEIVABLES FDG CORP CP	5.30000	08-15-06	50,000,000.00	49,896,944.44	49,938,555.00
PSI	NTRD	CPD	69510	FALCON ASSET SEC CORP CP	5.29000	08-14-06	50,000,000.00	49,904,486.11	49,942,110.00
PSI	NTRD	CPD	69511	SHEFFIELD RECEIVABLES CORP CP	5.28000	08-11-06	50,000,000.00	49,926,666.67	49,953,315.00
PSI	NTRD	CPD	69512	SHEFFIELD RECEIVABLES CORP CP	5.28000	08-11-06	3,139,000.00	3,134,396.13	3,136,069.12
PSI	NTRD	CPD	69521	FALCON ASSET SEC CORP CP	5.29000	08-16-06	50,000,000.00	49,889,791.66	49,935,000.00
PSI	NTRD	CPD	69522	FALCON ASSET SEC CORP CP	5.29000	08-16-06	5,246,000.00	5,234,436.94	5,239,180.20
PSI	NTRD	CPD	69523	SHEFFIELD RECEIVABLES CORP CP	5.30000	08-15-06	50,000,000.00	49,896,944.45	49,939,260.00
PSI	NTRD	CPD	69524	VARIABLE FDG CAPITAL CORP LLC CP	5.30000	08-21-06	50,000,000.00	49,852,777.78	49,917,220.00
PSI	NTRD	CPD	69532	VARIABLE FDG CAPITAL CORP LLC CP	5.25000	08-01-06	50,000,000.00	50,000,000.00	49,988,330.00
PSI	NTRD	CPD	69545	SHEFFIELD RECEIVABLES CORP CP	5.32000	08-23-06	25,000,000.00	24,918,722.22	24,955,575.00
PSI	NTRD	CPD	69546	PREF RECEIVABLES FDG CORP CP	5.32000	08-21-06	16,000,000.00	15,952,711.11	15,973,510.40
PSI	NTRD	CPD	69547	JUPITER SECURITIZATION CORP CP	5.32000	08-18-06	50,000,000.00	49,874,388.89	49,927,885.00
PSI	NTRD	CPD	69566	FALCON ASSET SEC CORP CP	5.32000	08-21-06	50,000,000.00	49,852,222.22	49,917,220.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	69567	PREF RECEIVABLES FDG CORP CP	5.33000	08-21-06	50,000,000.00	49,851,944.45	49,917,220.00
PSI	NTRD	CPD	69568	PREF RECEIVABLES FDG CORP CP	5.33000	08-21-06	3,100,000.00	3,090,820.55	3,094,867.64
PSI	NTRD	CPD	69569	SHEFFIELD RECEIVABLES CORP CP	5.32000	08-21-06	50,000,000.00	49,852,222.22	49,918,180.00
PSI	NTRD	CPD	69575	PARK AVE RECEIVABLES CO LLC CP	5.32000	08-22-06	50,000,000.00	49,844,833.33	49,913,665.00
PSI	NTRD	CPD	69576	CRC FUNDING LLC CP	5.33000	08-23-06	50,000,000.00	49,837,138.89	49,911,150.00
PSI	NTRD	CPD	69577	FALCON ASSET SEC CORP CP	5.33000	08-21-06	25,360,000.00	25,284,906.22	25,318,013.98
PSI	NTRD	CPD	69578	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-25-06	50,000,000.00	49,822,000.00	49,904,120.00
PSI	NTRD	CPD	69579	PREF RECEIVABLES FDG CORP CP	5.33000	08-22-06	50,000,000.00	49,844,541.66	49,913,665.00
PSI	NTRD	CPD	69584	JUPITER SECURITIZATION CORP CP	5.33000	08-18-06	40,754,000.00	40,651,424.44	40,695,220.51
PSI	NTRD	CPD	69585	JUPITER SECURITIZATION CORP CP	5.33000	08-24-06	25,113,000.00	25,027,483.26	25,066,066.31
PSI	NTRD	CPD	69586	FALCON ASSET SEC CORP CP	5.34000	08-22-06	25,761,000.00	25,680,754.48	25,716,518.48
PSI	NTRD	CPD	69592	VARIABLE FDG CAPITAL CORP LLC CP	5.34000	08-23-06	50,000,000.00	49,836,833.33	49,910,110.00
PSI	NTRD	CPD	69593	VARIABLE FDG CAPITAL CORP LLC CP	5.34000	08-23-06	50,000,000.00	49,836,833.33	49,910,110.00
PSI	NTRD	CPD	69594	JUPITER SECURITIZATION CORP CP	5.34000	08-25-06	50,000,000.00	49,822,000.00	49,903,000.00
PSI	NTRD	CPD	69595	PREF RECEIVABLES FDG CORP CP	5.34000	08-28-06	50,000,000.00	49,799,750.00	49,892,330.00
PSI	NTRD	CPD	69596	PREF RECEIVABLES FDG CORP CP	5.33000	08-24-06	20,113,000.00	20,044,509.65	20,075,410.81
PSI	NTRD	CPD	69610	CBA (DELAWARE) FINANCE INC CP	5.33000	08-28-06	50,000,000.00	49,800,125.00	49,893,580.00
PSI	NTRD	CPD	69611	CBA (DELAWARE) FINANCE INC CP	5.33000	08-28-06	50,000,000.00	49,800,125.00	49,893,580.00
PSI	NTRD	CPD	69613	BEAR STEARNS COS INC CP	5.33000	08-28-06	50,000,000.00	49,800,125.00	49,892,330.00
PSI	NTRD	CPD	69614	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-25-06	50,000,000.00	49,822,000.00	49,903,000.00
PSI	NTRD	CPD	69615	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-28-06	50,000,000.00	49,799,750.00	49,892,330.00
PSI	NTRD	CPD	69616	PARK AVE RECEIVABLES CO LLC CP	5.34000	08-28-06	50,000,000.00	49,799,750.00	49,892,330.00
PSI	NTRD	CPD	69617	FALCON ASSET SEC CORP CP	5.33000	08-18-06	27,463,000.00	27,393,877.16	27,390,786.04
PSI	NTRD	CPD	69618	ING AMERICA INS HLDGS INC CP	5.36000	09-12-06	26,500,000.00	26,334,286.67	26,415,337.80
PSI	NTRD	CPD	69619	VARIABLE FDG CAPITAL CORP LLC CP	5.26000	08-01-06	50,000,000.00	50,000,000.00	49,988,330.00
PSI	NTRD	CPD	69620	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-21-06	50,000,000.00	49,851,666.66	49,918,180.00
PSI	NTRD	CPD	69621	SHEFFIELD RECEIVABLES CORP CP	5.34000	08-21-06	6,555,000.00	6,535,553.50	6,544,273.40
PSI	NTRD	CPD	69630	CAFCO LLC CP	5.36000	09-08-06	50,000,000.00	49,717,111.11	49,855,765.00
PSI	NTRD	CPD	69635	PREF RECEIVABLES FDG CORP CP	5.35000	08-30-06	50,000,000.00	49,784,513.89	49,884,790.00
PSI	NTRD	CPD	69636	PREF RECEIVABLES FDG CORP CP	5.35000	08-30-06	3,012,000.00	2,999,019.12	3,005,059.75
PSI	NTRD	CPD	69644	FALCON ASSET SEC CORP CP	5.36000	08-30-06	42,162,000.00	41,979,953.85	42,064,850.32
PSI	NTRD	CPD	69659	JUPITER SECURITIZATION CORP CP	5.34000	08-28-06	50,000,000.00	49,799,750.00	49,892,330.00
PSI	NTRD	CPD	69660	PREF RECEIVABLES FDG CORP CP	5.34000	08-28-06	50,000,000.00	49,799,750.00	49,892,330.00
CPD Total							3,183,114,000.00	3,175,499,854.21	3,178,689,850.85
PSI	NTRD	CPI	69479	TOYOTA MOTOR CREDIT CORP CP	5.25000	08-11-06	50,000,000.00	50,000,000.00	49,999,823.00
PSI	NTRD	CPI	69497	TOYOTA MOTOR CREDIT CORP CP	5.26000	08-14-06	50,000,000.00	50,000,000.00	50,000,015.00
PSI	NTRD	CPI	69507	TOYOTA MOTOR CREDIT CORP CP	5.27000	08-16-06	10,000,000.00	10,000,000.00	10,000,055.00
PSI	NTRD	CPI	69516	AMEX CREDIT CORP CP	5.27000	08-14-06	16,137,000.00	16,137,000.00	16,137,067.78
PSI	NTRD	CPI	69629	CHEVRON FDG CORP CP	5.25000	08-11-06	25,000,000.00	25,000,000.00	24,999,911.75

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	69653	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69654	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69655	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69656	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69657	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69658	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69666	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69667	GE CAPITAL CORP CP	5.28000	08-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69668	GE CAPITAL CORP CP	5.28000	08-01-06	34,513,000.00	34,513,000.00	34,513,000.00
CPI Total							585,650,000.00	585,650,000.00	585,649,872.53
PSI	NTRD	CSSU2	68785	WELLS FARGO BK NA MTN (CALLABLE)	5.15000	10-22-07	50,000,000.00	50,000,000.00	50,012,500.00
CSSU2 Total							50,000,000.00	50,000,000.00	50,012,500.00
PSI	NTRD	CTDM	66673	CAL TRUST MTA	0.00000	12-31-06	5,000,000.00	5,000,000.00	4,964,394.71
PSI	NTRD	CTDM	66967	CAL TRUST MTA	0.00000	12-31-06	497.53	497.53	493.98
PSI	NTRD	CTDM	66968	CAL TRUST MTA	0.00000	12-31-06	13,710.48	13,710.48	13,654.52
PSI	NTRD	CTDM	67221	CAL TRUST MTA	0.00000	12-31-06	14,658.34	14,658.34	14,583.63
PSI	NTRD	CTDM	67690	CAL TRUST MTA	0.00000	12-31-06	14,717.94	14,717.94	14,642.93
PSI	NTRD	CTDM	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	16,039.30
PSI	NTRD	CTDM	68247	CAL TRUST MTA	0.00000	12-31-06	16,709.19	16,709.19	16,657.99
PSI	NTRD	CTDM	68528	CAL TRUST MTA	0.00000	12-31-06	17,907.19	17,907.19	17,888.86
PSI	NTRD	CTDM	68867	CAL TRUST MTA	0.00000	12-31-06	16,943.53	16,943.53	16,943.53
PSI	NTRD	CTDM	69128	CAL TRUST MTA	0.00000	12-31-06	20,813.05	20,813.05	20,855.78
PSI	NTRD	CTDM	69407	CAL TRUST MTA	0.00000	12-31-06	20,573.52	20,573.52	20,636.95
PSI	NTRD	CTDM	69669	CAL TRUST MTA	0.00000	12-31-06	20,522.12	20,522.12	20,522.12
CTDM Total							5,173,174.36	5,173,174.36	5,137,314.30
PSI	NTRD	FCDN	67483	FFCB D/N	4.45000	12-15-06	28,000,000.00	27,529,288.89	27,448,400.00
PSI	NTRD	FCDN	67608	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,580,666.67	24,507,500.00
PSI	NTRD	FCDN	67659	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,580,666.67	24,507,500.00
PSI	NTRD	FCDN	68058	FFCB D/N	4.64000	11-09-06	10,000,000.00	9,871,111.11	9,855,000.00
PSI	NTRD	FCDN	69491	FFCB D/N	5.26000	05-04-07	25,000,000.00	23,991,833.34	24,015,000.00
FCDN Total							113,000,000.00	110,553,566.68	110,333,400.00
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08-25-06	24,243,333.33	24,243,200.61	24,205,453.12
PSI	NTRD	FFCB	58835	FFCB	2.75000	09-22-06	39,950,000.00	39,945,257.08	39,787,703.13
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	10,016,015.63
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,655,376.05	14,409,015.63
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,873,684.38
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,827,850.67	25,576,632.81

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	66092	FFCB	2.25000	09-01-06	17,975,000.00	17,947,374.34	17,924,445.31
PSI	NTRD	FFCB	66568	FFCB	4.07000	10-30-06	50,000,000.00	49,998,860.76	49,812,500.00
PSI	NTRD	FFCB	66609	FFCB	4.20000	10-03-06	25,000,000.00	24,999,162.88	24,937,500.00
PSI	NTRD	FFCB	66610	FFCB	4.20000	10-03-06	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FFCB	66859	FFCB	2.75000	09-29-06	29,700,000.00	29,619,768.58	29,570,062.50
PSI	NTRD	FFCB	67408	FFCB	4.11000	02-02-07	9,790,000.00	9,759,349.77	9,722,693.75
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,636,165.14	49,296,875.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,369,977.80	7,319,600.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,497,108.81	8,449,650.00
PSI	NTRD	FFCB	67452	FFCB	1.87500	01-16-07	4,500,000.00	4,445,023.38	4,426,875.00
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,924,246.90	49,656,250.00
PSI	NTRD	FFCB	67526	FFCB	4.60000	02-05-07	8,625,000.00	8,623,425.73	8,587,265.63
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,572,687.18	4,550,625.00
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,977,768.48	49,687,500.00
PSI	NTRD	FFCB	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,997,865.01	19,925,000.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,806,774.60	25,671,664.06
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,960,548.78	49,671,875.00
PSI	NTRD	FFCB	67968	FFCB	1.87500	01-16-07	12,720,000.00	12,554,492.75	12,513,300.00
PSI	NTRD	FFCB	68044	FFCB	4.62500	12-27-06	8,250,000.00	8,244,123.22	8,219,062.50
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,723,067.52	33,528,370.31
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,793,750.00
PSI	NTRD	FFCB	68065	FFCB	4.85000	02-15-07	50,000,000.00	49,994,767.92	49,828,125.00
PSI	NTRD	FFCB	68066	FFCB	4.85000	02-15-07	50,000,000.00	49,994,767.92	49,828,125.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,091,571.73	12,024,375.00
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,825,000.00
PSI	NTRD	FFCB	68160	FFCB	4.90000	03-01-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	68162	FFCB (CALLABLE)	5.00000	09-06-07	19,365,000.00	19,362,171.09	19,274,226.56
PSI	NTRD	FFCB	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,654,108.19	24,539,062.50
PSI	NTRD	FFCB	68175	FFCB	3.00000	01-12-07	10,000,000.00	9,915,853.69	9,890,625.00
PSI	NTRD	FFCB	68273	FFCB	4.87500	06-13-07	22,000,000.00	21,978,398.60	21,896,875.00
PSI	NTRD	FFCB	68280	FFCB (CALLABLE)	5.20000	09-29-08	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	FFCB	68281	FFCB (CALLABLE)	5.05000	06-20-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	68290	FFCB (CALLABLE)	5.05000	06-20-07	26,510,000.00	26,510,000.00	26,418,871.88
PSI	NTRD	FFCB	68300	FFCB (CALLABLE)	5.37000	03-16-09	15,000,000.00	15,000,000.00	14,925,000.00
PSI	NTRD	FFCB	68313	FFCB (CALLABLE)	4.50000	02-11-09	5,971,000.00	5,881,823.20	5,868,373.44
PSI	NTRD	FFCB	68385	FFCB (CALLABLE)	5.35000	02-23-09	30,000,000.00	30,000,000.00	29,906,250.00
PSI	NTRD	FFCB	68386	FFCB (CALLABLE)	5.20000	10-03-08	50,000,000.00	49,955,695.84	49,703,125.00
PSI	NTRD	FFCB	68399	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FFCB	68400	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FFCB	68401	FFCB (CALLABLE)	5.20000	03-28-08	25,000,000.00	24,993,534.11	24,937,500.00

Los Angeles County Treasurer
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AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FFCB	68506	FFCB	4.90000	03-27-07	20,500,000.00	20,474,321.05	20,423,125.00
PSI	NTRD	FFCB	68517	FFCB (CALLABLE)	5.34000	04-03-09	23,075,000.00	23,029,998.70	22,952,414.06
PSI	NTRD	FFCB	68518	FFCB (CALLABLE)	5.35000	10-07-08	30,000,000.00	30,000,000.00	29,868,750.00
PSI	NTRD	FFCB	68519	FFCB (CALLABLE)	5.45000	04-07-09	30,000,000.00	30,000,000.00	29,878,125.00
PSI	NTRD	FFCB	68566	FFCB	5.03000	03-14-08	25,000,000.00	24,967,907.62	24,890,625.00
PSI	NTRD	FFCB	68569	FFCB (CALLABLE)	5.35000	02-23-09	16,842,000.00	16,818,515.55	16,789,368.75
PSI	NTRD	FFCB	68616	FFCB	5.03000	03-14-08	29,540,000.00	29,484,934.01	29,410,762.50
PSI	NTRD	FFCB	68639	FFCB	4.85000	11-16-07	14,320,000.00	14,263,983.30	14,230,500.00
PSI	NTRD	FFCB	68650	FFCB (CALLABLE)	5.50000	03-18-09	35,000,000.00	34,984,540.85	34,879,687.50
PSI	NTRD	FFCB	68722	FFCB (CALLABLE)	5.55000	04-24-09	10,000,000.00	10,000,000.00	9,975,000.00
PSI	NTRD	FFCB	68805	FFCB	4.65000	02-01-07	12,810,000.00	12,774,266.94	12,757,959.38
PSI	NTRD	FFCB	68810	FFCB	5.18000	05-02-07	35,000,000.00	35,000,000.00	34,923,437.50
PSI	NTRD	FFCB	68852	FFCB (CALLABLE)	5.60000	04-03-09	24,350,000.00	24,350,000.00	24,289,125.00
PSI	NTRD	FFCB	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,278,042.23	19,257,781.25
PSI	NTRD	FFCB	68955	FFCB (CALLABLE)	5.70000	11-18-09	20,000,000.00	20,000,000.00	19,943,750.00
PSI	NTRD	FFCB	68956	FFCB (CALLABLE)	5.87500	05-18-11	20,500,000.00	20,500,000.00	20,448,750.00
PSI	NTRD	FFCB	68968	FFCB (CALLABLE)	5.78000	04-26-10	20,500,000.00	20,460,248.20	20,474,375.00
PSI	NTRD	FFCB	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	34,901,562.50
PSI	NTRD	FFCB	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,892,950.06	24,906,250.00
PSI	NTRD	FFCB	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FFCB	69124	FFCB (CALLABLE)	5.84000	06-01-11	28,175,000.00	28,134,149.34	28,095,757.81
PSI	NTRD	FFCB	69125	FFCB	5.25000	12-04-07	15,000,000.00	14,999,599.82	14,981,250.00
PSI	NTRD	FFCB	69126	FFCB	5.25000	12-04-07	25,000,000.00	24,999,444.19	24,968,750.00
PSI	NTRD	FFCB	69159	FFCB (CALLABLE)	5.40000	06-26-09	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FFCB	69168	FFCB	3.65000	12-03-07	13,700,000.00	13,417,003.83	13,404,593.75
PSI	NTRD	FFCB	69169	FFCB	5.25000	12-04-07	12,000,000.00	11,996,547.52	11,985,000.00
PSI	NTRD	FFCB	69180	FFCB (CALLABLE)	5.87500	06-14-10	15,000,000.00	15,000,000.00	14,971,875.00
PSI	NTRD	FFCB	69181	FFCB (CALLABLE)	5.59000	12-15-08	20,000,000.00	19,995,446.83	19,956,250.00
PSI	NTRD	FFCB	69202	FFCB (CALLABLE)	5.48000	06-29-09	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FFCB	69219	FFCB (CALLABLE)	5.60000	04-28-11	35,625,000.00	35,476,639.00	35,491,406.25
PSI	NTRD	FFCB	69228	FFCB (CALLABLE)	5.64000	06-22-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FFCB	69229	FFCB (CALLABLE)	5.64000	06-22-09	24,900,000.00	24,900,000.00	24,892,218.75
PSI	NTRD	FFCB	69230	FFCB (CALLABLE)	5.44000	05-22-08	21,920,000.00	21,878,255.89	21,865,200.00
PSI	NTRD	FFCB	69275	FFCB	5.08000	03-16-09	25,000,000.00	24,775,298.75	24,914,062.50
PSI	NTRD	FFCB	69276	FFCB (CALLABLE)	5.64000	06-15-09	20,000,000.00	19,937,502.29	19,950,000.00
PSI	NTRD	FFCB	69292	FFCB (CALLABLE)	5.64000	06-22-09	2,960,000.00	2,951,444.09	2,959,075.00
PSI	NTRD	FFCB	69293	FFCB (CALLABLE)	5.73000	06-29-09	10,000,000.00	9,994,665.60	10,000,000.00
PSI	NTRD	FFCB	69294	FFCB (CALLABLE)	5.87000	12-20-10	18,800,000.00	18,772,503.71	18,741,250.00
PSI	NTRD	FFCB	69304	FFCB (CALLABLE)	5.75000	10-28-09	24,450,000.00	24,437,878.58	24,442,359.38
PSI	NTRD	FFCB	69321	FFCB	5.37500	07-18-11	25,000,000.00	24,885,335.93	25,101,562.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	69342	FFCB (CALLABLE)	6.05000	02-03-10	17,670,000.00	17,662,569.97	17,675,521.88
PSI	NTRD	FFCB	69360	FFCB	5.50000	07-03-08	25,000,000.00	24,977,569.22	25,109,375.00
PSI	NTRD	FFCB	69374	FFCB	5.50000	07-03-07	13,355,000.00	13,355,000.00	13,363,346.88
PSI	NTRD	FFCB	69388	FFCB (CALLABLE)	5.85000	07-10-09	22,270,000.00	22,270,000.00	22,311,756.25
PSI	NTRD	FFCB	69403	FFCB (CALLABLE)	6.12000	07-11-11	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FFCB	69404	FFCB (CALLABLE)	6.12000	07-11-11	8,975,000.00	8,975,000.00	8,991,828.13
PSI	NTRD	FFCB	69436	FFCB (CALLABLE)	5.75000	10-28-09	11,660,000.00	11,642,072.34	11,656,356.25
PSI	NTRD	FFCB	69459	FFCB (CALLABLE)	6.05000	07-18-11	25,000,000.00	25,000,000.00	25,023,437.50
FFCB Total							2,205,795,333.33	2,202,555,803.74	2,196,474,359.41
PSI	NTRD	FFRN	67354	FFCB FRN	5.26563	06-19-07	50,000,000.00	49,995,617.06	50,004,500.00
FFRN Total							50,000,000.00	49,995,617.06	50,004,500.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10-13-06	50,000,000.00	50,000,000.00	49,656,250.00
PSI	NTRD	FHLB	63453	FHLB (CALLABLE)	3.33000	01-04-07	50,000,000.00	50,000,000.00	49,546,875.00
PSI	NTRD	FHLB	66536	FHLB	4.12500	08-16-06	25,000,000.00	25,000,453.17	24,984,375.00
PSI	NTRD	FHLB	67422	FHLB	2.87500	02-15-07	50,000,000.00	49,511,476.64	49,312,500.00
PSI	NTRD	FHLB	67423	FHLB	2.87500	02-15-07	1,015,000.00	1,005,082.98	1,001,043.75
PSI	NTRD	FHLB	67445	FHLB	3.37500	02-23-07	50,000,000.00	49,652,404.60	49,421,875.00
PSI	NTRD	FHLB	67446	FHLB	3.37500	02-23-07	25,000,000.00	24,826,202.30	24,710,937.50
PSI	NTRD	FHLB	67451	FHLB	4.62500	12-19-06	14,300,000.00	14,299,286.96	14,250,843.75
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,815,588.43	24,671,875.00
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,040,945.92	10,981,743.75
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,771,026.74	18,665,750.00
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,968,324.54	9,903,125.00
PSI	NTRD	FHLB	67734	FHLB	3.80000	12-29-06	25,150,000.00	25,063,573.52	24,977,093.75
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,695,811.50	18,590,793.75
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,472,170.05	8,417,656.25
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,956,507.69	13,853,512.50
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	FHLB	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,621,330.83	37,476,562.50
PSI	NTRD	FHLB	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,287,022.76	14,226,656.25
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,502.75	19,881,250.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,576.33	12,095,101.56
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,998,071.92	24,851,562.50
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,955,489.96	24,820,312.50
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,867,187.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	68008	FHLB (CALLABLE)	5.25000	02-13-09	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FHLB	68129	FHLB (CALLABLE)	5.10000	03-06-08	50,000,000.00	49,975,076.95	49,843,750.00
PSI	NTRD	FHLB	68228	FHLB (CALLABLE)	5.17000	09-21-07	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FHLB	68229	FHLB (CALLABLE)	5.12500	09-21-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FHLB	68254	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	68255	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	68322	FHLB (CALLABLE)	5.25000	10-03-07	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	FHLB	68491	FHLB (CALLABLE)	4.90000	07-24-08	50,000,000.00	49,693,130.46	49,609,375.00
PSI	NTRD	FHLB	68492	FHLB (CALLABLE)	5.40000	04-20-09	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FHLB	68493	FHLB (CALLABLE)	5.37500	04-20-09	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	FHLB	68505	FHLB (CALLABLE)	5.10000	03-06-08	25,000,000.00	24,941,989.02	24,921,875.00
PSI	NTRD	FHLB	68507	FHLB (CALLABLE)	5.47000	04-17-09	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FHLB	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	69050	FHLB (CALLABLE)	5.50000	06-12-09	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	FHLB	69063	FHLB (CALLABLE)	5.70000	06-12-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	69064	FHLB (CALLABLE)	5.62500	06-12-09	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FHLB	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,781,882.14	9,796,875.00
PSI	NTRD	FHLB	69136	FHLB (CALLABLE)	5.50000	06-13-08	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	69137	FHLB (CALLABLE)	5.75000	06-19-09	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	69139	FHLB (CALLABLE)	5.78000	06-22-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	69244	FHLB	5.12500	06-13-08	50,000,000.00	49,720,361.26	49,859,375.00
PSI	NTRD	FHLB	69254	FHLB (CALLABLE)	5.70000	06-29-09	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	FHLB	69305	FHLB (CALLABLE)	6.00000	07-17-09	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FHLB	69320	FHLB (CALLABLE)	6.10000	07-13-11	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FHLB	69328	FHLB (CALLABLE)	6.00000	06-29-11	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	69329	FHLB (CALLABLE)	6.25000	07-20-11	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FHLB	69538	FHLB (CALLABLE)	5.87500	06-29-11	11,620,000.00	11,551,820.13	11,594,581.25
FHLB Total							1,477,625,000.00	1,474,778,109.55	1,469,743,839.06
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11-17-06	12,650,000.00	12,649,833.39	12,559,078.13
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09-22-06	27,420,000.00	27,420,000.00	27,325,743.75
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,789,500.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,789,500.00
PSI	NTRD	FHLM	65615	FHLMC (CALLABLE)	4.00000	12-29-06	25,000,000.00	24,997,947.08	24,845,750.00
PSI	NTRD	FHLM	65755	FHLMC	2.75000	08-15-06	40,000,000.00	39,984,358.15	39,950,000.00
PSI	NTRD	FHLM	65878	FHLMC	2.75000	08-15-06	50,000,000.00	49,977,807.02	49,937,500.00
PSI	NTRD	FHLM	65892	FHLMC	2.75000	08-15-06	50,000,000.00	49,977,821.61	49,937,500.00
PSI	NTRD	FHLM	65896	FHLMC (CALLABLE)	3.00000	09-29-06	43,600,000.00	43,531,799.46	43,416,444.00
PSI	NTRD	FHLM	65915	FHLMC	2.75000	08-15-06	25,000,000.00	24,988,383.35	24,968,750.00

Los Angeles County Treasurer
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AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,939,364.22	24,701,250.00
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,928,848.31	24,739,000.00
PSI	NTRD	FHLM	66103	FHLMC	2.85000	02-23-07	25,000,000.00	24,811,015.82	24,640,625.00
PSI	NTRD	FHLM	66513	FHLMC (CALLABLE)	4.12500	09-27-06	32,540,000.00	32,540,000.00	32,467,110.40
PSI	NTRD	FHLM	66514	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,944,000.00
PSI	NTRD	FHLM	66515	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,944,000.00
PSI	NTRD	FHLM	66535	FHLMC (CALLABLE)	4.17000	10-18-06	25,000,000.00	24,999,800.51	24,929,250.00
PSI	NTRD	FHLM	66593	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,999,893.32	24,925,780.00
PSI	NTRD	FHLM	66611	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,997,499.60	24,925,780.00
PSI	NTRD	FHLM	66612	FHLMC (CALLABLE)	4.25000	10-23-06	12,190,000.00	12,189,187.20	12,153,810.33
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,674,500.00
PSI	NTRD	FHLM	66689	FHLMC	3.80000	12-27-06	16,285,000.00	16,247,385.13	16,173,936.30
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,775,500.00
PSI	NTRD	FHLM	67297	FHLMC	4.25000	02-28-07	25,000,000.00	24,929,756.74	24,825,500.00
PSI	NTRD	FHLM	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,891,730.31	49,651,000.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,710,500.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,995,431.03	24,865,500.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,710,500.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,713,000.00
PSI	NTRD	FHLM	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	49,812,000.00
PSI	NTRD	FHLM	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,992,538.86	29,886,900.00
PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,747,500.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,727,000.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,710,500.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,863,280.00
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,728,000.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,728,000.00
PSI	NTRD	FHLM	68115	FHLMC (CALLABLE)	5.25000	03-07-08	39,919,000.00	39,915,810.85	39,699,046.31
PSI	NTRD	FHLM	68161	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	49,990,154.11	49,728,000.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,998,818.49	14,918,400.00
PSI	NTRD	FHLM	68256	FHLMC (CALLABLE)	5.25000	09-22-08	25,000,000.00	25,000,000.00	24,892,000.00
PSI	NTRD	FHLM	68665	FHLMC (CALLABLE)	5.30000	05-11-07	30,000,000.00	30,000,219.95	29,951,700.00
PSI	NTRD	FHLM	68808	FHLMC (CALLABLE)	5.80000	05-09-11	25,000,000.00	25,000,000.00	25,001,250.00
PSI	NTRD	FHLM	68809	FHLMC (CALLABLE)	5.75000	05-11-11	25,000,000.00	24,964,184.01	24,971,250.00
PSI	NTRD	FHLM	68967	FHLMC (CALLABLE)	6.00000	06-01-10	25,000,000.00	25,000,000.00	24,993,500.00
PSI	NTRD	FHLM	69117	FHLMC (CALLABLE)	5.50000	04-24-09	30,000,000.00	29,934,757.22	29,938,200.00
PSI	NTRD	FHLM	69255	FHLMC (CALLABLE)	5.78000	07-06-09	25,000,000.00	25,000,000.00	25,032,750.00
PSI	NTRD	FHLM	69539	FHLMC (CALLABLE)	6.00000	06-27-11	25,000,000.00	25,000,000.00	25,059,250.00
PSI	NTRD	FHLM	69542	FHLMC (CALLABLE)	6.00000	06-27-11	18,205,000.00	18,200,481.55	18,248,145.85
FHLM Total							1,672,809,000.00	1,671,994,827.29	1,665,626,980.07

Los Angeles County Treasurer
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AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10-05-06	10,000,000.00	9,998,220.15	9,940,625.00
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08-10-06	50,000,000.00	50,000,000.00	49,968,750.00
		FNMA Total					60,000,000.00	59,998,220.15	59,909,375.00
PSI	NTRD	FRAM	64475	FFCB FRN	5.32500	09-24-07	25,000,000.00	25,000,000.00	25,005,250.00
PSI	NTRD	FRAM	64750	FFCB FRN	5.26688	04-13-07	25,000,000.00	24,999,126.71	25,005,000.00
PSI	NTRD	FRAM	67830	FFCB FRN	5.28563	02-12-09	25,000,000.00	25,005,369.31	24,996,092.50
		FRAM Total					75,000,000.00	75,004,496.02	75,006,342.50
PSI	NTRD	FRAQ	63942	FHLB FRN	5.03900	08-02-06	50,000,000.00	49,999,918.66	50,000,000.00
		FRAQ Total					50,000,000.00	49,999,918.66	50,000,000.00
PSI	NTRD	FRAQ2	62250	FHLMC (CALLABLE)	3.00000	09-14-06	50,000,000.00	50,000,000.00	49,850,500.00
		FRAQ2 Total					50,000,000.00	50,000,000.00	49,850,500.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12-01-08	116,503.81	116,498.12	119,214.85
		HLPC Total					116,503.81	116,498.12	119,214.85
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	4.10000	09-10-07	50,000,000.00	50,000,000.00	49,543,000.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	4.50000	09-27-07	50,000,000.00	50,000,000.00	49,743,500.00
PSI	NTRD	MCPN	67804	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCPN	67840	FHLB (CALLABLE)	4.75000	12-21-06	10,000,000.00	9,998,732.14	9,978,125.00
		MCPN Total					160,000,000.00	159,998,732.14	159,077,125.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	MCSA	60604	FHLB	3.12000	09-22-06	50,000,000.00	50,000,000.00	49,828,125.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	3.00000	09-25-06	20,000,000.00	19,999,530.63	19,925,000.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	3.00000	09-25-06	5,000,000.00	5,000,000.00	4,981,250.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	3.00000	10-06-06	5,250,000.00	5,249,762.80	5,225,390.63
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.75000	08-03-07	50,000,000.00	50,000,000.00	49,748,500.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.75000	08-03-07	3,215,000.00	3,215,000.00	3,198,828.55
PSI	NTRD	MCSA	62555	FHLMC (CALLABLE)	3.62500	10-13-06	50,000,000.00	50,000,000.00	49,808,000.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	3.37500	10-12-06	50,000,000.00	50,000,000.00	49,781,250.00
PSI	NTRD	MCSA	62985	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,961,250.00
PSI	NTRD	MCSA	62986	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,961,250.00
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	5.00000	07-26-07	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	67783	FHLB (CALLABLE)	5.00000	07-27-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	67849	FHLB (CALLABLE)	4.75000	08-09-07	50,000,000.00	50,000,000.00	49,828,125.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	67882	FHLB (CALLABLE)	4.75000	08-15-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	67896	FHLB (CALLABLE)	4.75000	08-16-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	69498	FHLB (CALLABLE)	8.00000	09-15-10	25,000,000.00	25,000,000.00	25,062,500.00
MCSA Total							683,465,000.00	683,464,293.43	681,301,656.68
PSI	NTRD	NCD1	68074	WELLS FARGO BK NA CD	5.00000	02-13-07	30,000,000.00	30,000,000.00	29,942,239.20
PSI	NTRD	NCD1	69317	CITIBANK NA CD	5.41500	09-25-06	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	NCD1	69358	CITIBANK NA CD	5.45500	09-29-06	50,000,000.00	50,000,000.00	50,004,870.00
PSI	NTRD	NCD1	69493	FIRST TENNESSEE BK NA CD	5.38000	09-12-06	50,000,000.00	50,000,577.99	49,999,690.00
PSI	NTRD	NCD1	69541	CITIBANK NA CD	5.47000	10-20-06	50,000,000.00	50,000,000.00	50,005,665.00
PSI	NTRD	NCD1	69544	WELLS FARGO BK NA CD	5.34000	08-16-06	50,000,000.00	50,000,000.00	50,000,865.00
PSI	NTRD	NCD1	69580	FIRST TENNESSEE BK NA CD	5.34000	08-24-06	50,000,000.00	50,000,317.99	50,001,480.00
PSI	NTRD	NCD1	69634	CITIBANK NA CD	5.45000	10-30-06	50,000,000.00	50,000,000.00	50,004,680.00
PSI	NTRD	NCD1	69663	FIRST TENNESSEE BK NA CD	5.34000	08-31-06	50,000,000.00	50,000,000.00	50,002,145.00
PSI	NTRD	NCD1	69664	WELLS FARGO BK NA CD	5.35000	09-05-06	50,000,000.00	50,000,000.00	49,999,005.00
NCD1 Total							480,000,000.00	480,000,895.98	479,961,744.20
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	4.75000	08-06-07	50,000,000.00	50,000,000.00	49,760,000.00
NCDSU Total							50,000,000.00	50,000,000.00	49,760,000.00
PSI	NTRD	NOTE	68032	USTN	3.37500	02-28-07	50,000,000.00	49,642,481.74	49,494,000.00
PSI	NTRD	NOTE	68051	USTN	3.37500	02-28-07	50,000,000.00	49,630,818.68	49,494,000.00
PSI	NTRD	NOTE	68052	USTN	3.37500	02-28-07	50,000,000.00	49,630,818.68	49,494,000.00
PSI	NTRD	NOTE	68053	USTN	3.37500	02-28-07	50,000,000.00	49,630,818.68	49,494,000.00
PSI	NTRD	NOTE	68054	USTN	3.37500	02-28-07	50,000,000.00	49,630,818.68	49,494,000.00
PSI	NTRD	NOTE	68059	USTN	3.37500	02-28-07	50,000,000.00	49,632,660.54	49,494,000.00
PSI	NTRD	NOTE	68060	USTN	3.37500	02-28-07	50,000,000.00	49,632,660.54	49,494,000.00
PSI	NTRD	NOTE	68086	USTN	3.75000	03-31-07	50,000,000.00	49,688,738.57	49,541,000.00
PSI	NTRD	NOTE	68111	USTN	3.37500	02-28-07	50,000,000.00	49,623,963.86	49,494,000.00
PSI	NTRD	NOTE	68112	USTN	3.37500	02-28-07	50,000,000.00	49,623,963.86	49,494,000.00
PSI	NTRD	NOTE	68113	USTN	3.12500	01-31-07	50,000,000.00	49,607,757.66	49,507,810.00
PSI	NTRD	NOTE	68487	USTN	3.37500	02-28-07	50,000,000.00	49,587,890.63	49,494,000.00
PSI	NTRD	NOTE	68627	USTN	3.62500	04-30-07	50,000,000.00	49,523,944.81	49,443,500.00
PSI	NTRD	NOTE	68628	USTN	3.62500	04-30-07	50,000,000.00	49,523,944.81	49,443,500.00
PSI	NTRD	NOTE	68634	USTN	3.62500	04-30-07	50,000,000.00	49,522,565.11	49,443,500.00
PSI	NTRD	NOTE	68635	USTN	3.62500	04-30-07	50,000,000.00	49,522,565.11	49,443,500.00
PSI	NTRD	NOTE	68636	USTN	3.12500	05-15-07	50,000,000.00	49,309,125.99	49,224,500.00
PSI	NTRD	NOTE	68637	USTN	3.12500	05-15-07	50,000,000.00	49,307,724.61	49,224,500.00
PSI	NTRD	NOTE	68660	USTN	3.62500	04-30-07	30,000,000.00	29,712,875.33	29,666,100.00
PSI	NTRD	NOTE	68705	USTN	3.62500	04-30-07	50,000,000.00	49,516,534.39	49,443,500.00
PSI	NTRD	NOTE	68706	USTN	3.62500	04-30-07	50,000,000.00	49,516,534.39	49,443,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	68707	USTN	3.62500	04-30-07	50,000,000.00	49,516,534.39	49,443,500.00
PSI	NTRD	NOTE	68708	USTN	3.62500	04-30-07	30,000,000.00	29,709,920.63	29,666,100.00
PSI	NTRD	NOTE	68806	USTN	3.12500	05-15-07	50,000,000.00	49,064,683.95	49,224,500.00
PSI	NTRD	NOTE	68807	USTN	3.12500	05-15-07	50,000,000.00	49,299,316.41	49,224,500.00
PSI	NTRD	NOTE	68820	USTN	3.37500	02-28-07	50,000,000.00	49,531,693.89	49,494,000.00
PSI	NTRD	NOTE	68821	USTN	2.25000	02-15-07	50,000,000.00	49,267,769.82	49,226,560.00
PSI	NTRD	NOTE	68822	USTN	2.25000	02-15-07	50,000,000.00	49,267,735.59	49,226,560.00
PSI	NTRD	NOTE	68823	USTN	3.75000	03-31-07	50,000,000.00	49,585,902.93	49,541,000.00
PSI	NTRD	NOTE	68828	USTN	3.62500	04-30-07	50,000,000.00	49,504,742.55	49,443,500.00
PSI	NTRD	NOTE	69116	USTN	3.50000	05-31-07	50,000,000.00	49,396,853.60	49,332,000.00
PSI	NTRD	NOTE	69243	USTN	4.87500	05-31-08	50,000,000.00	49,777,048.73	49,881,000.00
PSI	NTRD	NOTE	69318	USTN	4.37500	05-15-07	50,000,000.00	49,645,789.40	49,705,000.00
PSI	NTRD	NOTE	69319	USTN	4.37500	05-15-07	50,000,000.00	49,646,894.48	49,705,000.00
PSI	NTRD	NOTE	69341	USTN	4.37500	05-15-07	50,000,000.00	49,627,697.72	49,705,000.00
PSI	NTRD	NOTE	69375	USTN	3.50000	05-31-07	25,000,000.00	24,623,962.39	24,666,000.00
PSI	NTRD	NOTE	69435	USTN	3.12500	05-15-07	50,000,000.00	49,134,026.94	49,224,500.00
PSI	NTRD	NOTE	69437	USTN	2.25000	02-15-07	50,000,000.00	49,190,145.02	49,226,560.00
PSI	NTRD	NOTE	69438	USTN	2.25000	02-15-07	50,000,000.00	49,190,145.02	49,226,560.00
PSI	NTRD	NOTE	69439	USTN	3.12500	05-15-07	50,000,000.00	49,157,383.07	49,224,500.00
PSI	NTRD	NOTE	69440	USTN	3.50000	05-31-07	50,000,000.00	49,263,862.42	49,332,000.00
NOTE Total							1,985,000,000.00	1,964,421,315.62	1,962,483,250.00
PSI	NTRD	YANK1	66170	DEUTSCHE BK AG NY CD	4.25000	08-09-06	50,000,000.00	50,000,000.00	49,984,240.00
PSI	NTRD	YANK1	66745	DEUTSCHE BK AG NY CD	4.31000	09-28-06	15,000,000.00	14,996,829.00	14,969,374.50
PSI	NTRD	YANK1	67051	ROYAL BK OF SCOTLAND PLC NY CD	4.77000	11-22-06	30,000,000.00	30,000,000.00	29,956,348.50
PSI	NTRD	YANK1	67946	RABOBANK NEDERLAND NV NY CD	4.74500	08-02-06	50,000,000.00	50,000,020.34	49,999,157.00
PSI	NTRD	YANK1	67977	ABN AMRO BK NV CD (CALLABLE)	4.95000	02-02-07	50,000,000.00	50,001,223.39	49,898,942.00
PSI	NTRD	YANK1	68047	SVENSKA HANDELSBANKEN NY CD	5.00500	02-28-07	50,000,000.00	50,001,391.27	49,849,770.00
PSI	NTRD	YANK1	68398	BARCLAYS BK PLC NY CD	5.11250	03-23-07	50,000,000.00	50,000,000.00	49,870,880.00
PSI	NTRD	YANK1	68524	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,996,755.64	49,989,140.00
PSI	NTRD	YANK1	68525	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,996,755.64	49,989,140.00
PSI	NTRD	YANK1	68550	LLOYDS TSB BK PLC NY CD	5.01000	08-14-06	50,000,000.00	50,000,177.31	49,992,880.00
PSI	NTRD	YANK1	68600	TORONTO DOMINION BK NY CD	5.06000	09-05-06	50,000,000.00	50,000,136.53	49,980,115.00
PSI	NTRD	YANK1	68666	BARCLAYS BK PLC NY CD	5.27000	04-18-07	50,000,000.00	50,000,000.00	49,911,830.00
PSI	NTRD	YANK1	69127	DEUTSCHE BK AG NY CD	5.42000	06-01-07	25,000,000.00	25,000,000.00	24,987,595.00
PSI	NTRD	YANK1	69143	LLOYDS TSB BK PLC NY CD	5.13000	08-02-06	50,000,000.00	50,000,013.77	49,999,430.00
PSI	NTRD	YANK1	69300	LLOYDS TSB BK PLC NY CD	5.27000	08-04-06	50,000,000.00	50,000,041.40	49,999,715.00
PSI	NTRD	YANK1	69350	TORONTO DOMINION BK NY CD	5.31000	08-04-06	50,000,000.00	50,000,000.00	49,999,965.00
PSI	NTRD	YANK1	69386	BK OF MONTREAL CHICAGO CD	5.30000	08-08-06	50,000,000.00	50,000,096.65	49,999,835.00
PSI	NTRD	YANK1	69398	BK OF MONTREAL CHICAGO CD	5.30000	08-14-06	50,000,000.00	50,000,179.37	49,999,725.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
AS of July 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	69427	CIBC NY CD	5.29000	08-11-06	50,000,000.00	50,000,138.16	49,999,705.00
PSI	NTRD	YANK1	69428	CIBC NY CD	5.29000	08-11-06	25,000,000.00	25,000,069.08	24,999,852.50
PSI	NTRD	YANK1	69456	SOCIETE GENERALE NY CD	5.28000	08-08-06	50,000,000.00	50,000,096.77	49,999,680.00
PSI	NTRD	YANK1	69457	BARCLAYS BK PLC NY CD	5.38000	09-07-06	50,000,000.00	50,000,000.00	49,999,515.00
PSI	NTRD	YANK1	69458	BARCLAYS BK PLC NY CD	5.38000	09-07-06	30,000,000.00	30,000,000.00	29,999,709.00
PSI	NTRD	YANK1	69472	UBS AG STAMFORD CD	5.31000	08-10-06	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	69475	BNP PARIBAS SF CD	5.55500	01-12-07	50,000,000.00	50,000,000.00	50,034,490.00
PSI	NTRD	YANK1	69488	BK OF MONTREAL CHICAGO CD	5.28000	08-11-06	50,000,000.00	50,000,069.13	49,999,610.00
PSI	NTRD	YANK1	69492	SVENSKA HANDELSBANKEN NY CD	5.29000	08-14-06	50,000,000.00	50,000,179.69	49,999,162.50
PSI	NTRD	YANK1	69508	CREDIT SUISSE NY CD	5.32000	08-14-06	50,000,000.00	50,000,000.00	50,000,310.00
PSI	NTRD	YANK1	69513	TORONTO DOMINION BK NY CD	5.30000	08-14-06	50,000,000.00	50,000,179.74	49,999,935.00
PSI	NTRD	YANK1	69517	BK OF NOVA SCOTIA PORTLAND CD	5.32000	08-17-06	50,000,000.00	50,000,221.21	50,000,450.00
PSI	NTRD	YANK1	69533	UBS AG STAMFORD CD	5.31000	08-18-06	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	69550	SOCIETE GENERALE NY CD	5.34000	08-25-06	50,000,000.00	50,000,331.52	50,001,405.00
PSI	NTRD	YANK1	69581	CIBC NY CD	5.35000	08-25-06	50,000,000.00	50,000,331.76	50,001,885.00
PSI	NTRD	YANK1	69590	ROYAL BK OF CANADA NY CD	5.36000	08-29-06	50,000,000.00	50,000,386.94	50,002,650.00
PSI	NTRD	YANK1	69597	BK OF MONTREAL CHICAGO CD	5.34000	08-29-06	50,000,000.00	50,000,000.00	50,001,850.00
PSI	NTRD	YANK1	69622	BK OF MONTREAL CHICAGO CD	5.36000	08-30-06	50,000,000.00	50,000,400.75	50,002,775.00
PSI	NTRD	YANK1	69661	BARCLAYS BK PLC NY CD	5.38500	09-14-06	50,000,000.00	50,000,000.00	50,000,930.00
PSI	NTRD	YANK1	69662	CIBC NY CD	5.36000	08-29-06	50,000,000.00	50,000,387.22	50,002,805.00
YANK1 Total							1,775,000,000.00	1,774,996,412.28	1,774,425,096.00
PSI	NTRD	YCDSU	67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	4.75000	08-01-07	50,000,000.00	50,000,000.00	49,802,801.00
YCDSU Total							50,000,000.00	50,000,000.00	49,802,801.00
PSI-NTRD Total							15,595,098,011.50	15,557,619,497.30	15,536,269,393.95

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	UST BOND	10.37500	11-15-12	250,000.00	247,692.77	266,415.00
		BOND Total					250,000.00	247,692.77	266,415.00
	AST - ATTORNEY SETTLEMENT TRUST Total						250,000.00	247,692.77	266,415.00
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	481,102.29	474,465.00
SPI	BLPSI	STRP	65917	US TREASURY STRIPS	0.00000	08-15-06	500,000.00	499,324.75	499,085.00
SPI	BLPSI	STRP	67499	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	488,728.51	486,410.00
SPI	BLPSI	STRP	68490	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	487,209.94	486,410.00
SPI	BLPSI	STRP	69405	US TREASURY STRIPS	0.00000	08-15-09	500,000.00	428,668.61	431,215.00
SPI	BLPSI	STRP	69406	US TREASURY STRIPS	0.00000	05-15-08	500,000.00	456,447.68	457,805.00
		STRP Total					3,000,000.00	2,841,481.78	2,835,390.00
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						3,000,000.00	2,841,481.78	2,835,390.00
SPI	F5LA	BNOT	68863	BK OF AMERICA NA BK NOTE	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,997,651.28
		BNOT Total					34,000,000.00	34,000,000.00	33,997,651.28
SPI	F5LA	CPD	68919	CITIGROUP FUNDING INC CP	5.04000	08-10-06	33,000,000.00	32,958,420.00	32,971,507.80
		CPD Total					33,000,000.00	32,958,420.00	32,971,507.80
SPI	F5LA	CPI	68908	TOYOTA MOTOR CREDIT CORP CP	5.00000	08-10-06	35,000,000.00	35,000,000.00	34,997,415.95
SPI	F5LA	CPI	69418	GE CAPITAL CORP CP	5.25000	08-10-06	34,000,000.00	34,000,000.00	33,999,883.04
		CPI Total					69,000,000.00	69,000,000.00	68,997,298.99
SPI	F5LA	FCDN	66163	FFCB D/N	3.93000	08-08-06	40,000,000.00	39,969,433.33	39,960,000.00
		FCDN Total					40,000,000.00	39,969,433.33	39,960,000.00
SPI	F5LA	FFCB	66141	FFCB	4.11000	02-02-07	25,000,000.00	24,980,154.24	24,828,125.00
		FFCB Total					25,000,000.00	24,980,154.24	24,828,125.00
SPI	F5LA	FHLB	66139	FHLB	4.00000	01-23-07	25,000,000.00	24,967,659.47	24,828,125.00
SPI	F5LA	FHLB	66162	FHLB	3.25000	08-11-06	20,000,000.00	19,995,057.22	19,987,500.00
		FHLB Total					45,000,000.00	44,962,716.69	44,815,625.00
SPI	F5LA	FHLM	66140	FHLMC	2.37500	02-15-07	25,000,000.00	24,758,197.84	24,593,750.00
SPI	F5LA	FHLM	66160	FHLMC	3.75000	11-15-06	20,000,000.00	19,972,069.11	19,898,000.00
		FHLM Total					45,000,000.00	44,730,266.95	44,491,750.00
SPI	F5LA	FHLMD	68920	FHLMC D/N	4.93000	08-08-06	25,000,000.00	24,972,611.11	24,975,000.00
		FHLMD Total					25,000,000.00	24,972,611.11	24,975,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	F5LA	NOTE	66161	USTN	2.50000	10-31-06	40,000,000.00	39,850,512.70	39,740,800.00
SPI	F5LA	NOTE	66165	USTN	2.50000	10-31-06	40,000,000.00	39,850,512.70	39,740,800.00
SPI	F5LA	NOTE	66168	USTN	3.12500	01-31-07	50,000,000.00	49,767,675.78	49,507,810.00
SPI	F5LA	NOTE	66169	USTN	3.12500	01-31-07	25,000,000.00	24,883,837.89	24,753,905.00
NOTE Total							155,000,000.00	154,352,539.07	153,743,315.00
SPI	F5LA	TBIL	69564	UST BILL	5.06000	01-18-07	30,000,000.00	29,283,166.66	29,308,500.00
TBIL Total							30,000,000.00	29,283,166.66	29,308,500.00
SPI	F5LA	YANK1	68864	SOCIETE GENERALE NY CD	5.06000	08-09-06	35,000,000.00	35,000,076.71	34,997,406.50
SPI	F5LA	YANK1	68865	DEUTSCHE BK AG NY CD	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,997,480.60
SPI	F5LA	YANK1	68896	BARCLAYS BANK PLC NY CD	5.09500	08-09-06	35,000,000.00	35,000,000.00	34,997,728.50
SPI	F5LA	YANK1	68909	RABOBANK NEDERLAND NY CD	5.08000	08-10-06	30,000,000.00	30,000,000.00	29,997,732.00
SPI	F5LA	YANK1	68921	ROYAL BK OF SCOTLAND NY CD	5.08500	08-10-06	35,000,000.00	35,000,000.00	34,997,413.50
SPI	F5LA	YANK1	68933	UBS AG STAMFORD CD	5.08500	08-10-06	20,000,000.00	20,000,000.00	19,998,522.00
YANK1 Total							189,000,000.00	189,000,076.71	188,986,283.10
F5LA - CHILDREN & FAMILIES FIRST 5 LA Total							690,000,000.00	688,209,384.76	687,075,056.17
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	50,279.84	50,279.84	50,279.84
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	202,835.91	202,835.91	202,835.91
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	141,478.78	141,478.78	141,478.78
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08-01-12	47,532.82	47,532.82	47,532.82
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07-01-13	36,679.24	36,679.24	36,679.24
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01-01-14	100,692.03	100,692.03	100,692.03
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04-01-14	160,216.64	160,216.64	160,216.64
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05-01-14	59,007.36	59,007.36	59,007.36
1TRD Total							1,061,222.62	1,061,222.62	1,061,222.62
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,435,000.00	5,435,000.00	5,435,000.00
LTBD Total							5,435,000.00	5,435,000.00	5,435,000.00
GF - GENERAL FUND Total							6,496,222.62	6,496,222.62	6,496,222.62
SPI	LACOE	GIC5	69551	IXIS FDG - ALHAMBRA USD	5.38700	06-27-07	2,506,567.83	2,506,567.83	2,506,567.83
SPI	LACOE	GIC5	69552	IXIS FDG - BEVERLY HILLS USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
SPI	LACOE	GIC5	69553	IXIS FDG - BURBANK USD	5.38700	06-27-07	3,687,453.83	3,687,453.83	3,687,453.83
SPI	LACOE	GIC5	69554	IXIS FDG - GLENDALE CCD	5.38700	06-27-07	2,622,143.91	2,622,143.91	2,622,143.91
SPI	LACOE	GIC5	69555	IXIS FDG - HAWTHORNE SD	5.38700	06-27-07	697,551.00	697,551.00	697,551.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC5	69556	IXIS FDG - LA CANADA USD	5.38700	06-27-07	958,853.43	958,853.43	958,853.43
SPI	LACOE	GIC5	69557	IXIS FDG - PALMDALE SD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
SPI	LACOE	GIC5	69558	IXIS FDG - PALOS VERDES USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
SPI	LACOE	GIC5	69559	IXIS FDG - REDONDO BEACH USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
GIC5 Total							30,548,935.00	30,548,935.00	30,548,935.00
LACOE - LAC OFFICE OF EDUCATION Total							30,548,935.00	30,548,935.00	30,548,935.00
SPI	LAUSD1	GIC04	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	427,693,215.28	427,693,215.28	427,693,215.28
GIC04 Total							427,693,215.28	427,693,215.28	427,693,215.28
LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total							427,693,215.28	427,693,215.28	427,693,215.28
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,808,941.80	15,685,000.00
SPI	LAUSDWC	FFCB	68667	FFCB	2.37500	10-02-06	5,000,000.00	4,977,200.58	4,973,437.50
SPI	LAUSDWC	FFCB	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,007,966.67	9,996,875.00
FFCB Total							31,000,000.00	30,794,109.05	30,655,312.50
SPI	LAUSDWC	FHLM	68668	FHLMC	5.12500	10-15-08	13,000,000.00	12,991,192.07	12,967,500.00
SPI	LAUSDWC	FHLM	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,759,209.43	14,725,780.50
FHLM Total							28,000,000.00	27,750,401.50	27,693,280.50
SPI	LAUSDWC	NOTE	64964	USTN	2.37500	08-31-06	25,000,000.00	24,978,863.98	24,943,250.00
SPI	LAUSDWC	NOTE	64965	USTN	2.50000	10-31-06	25,000,000.00	24,941,442.87	24,838,000.00
SPI	LAUSDWC	NOTE	66262	USTN	3.62500	06-30-07	20,000,000.00	19,927,416.02	19,732,000.00
SPI	LAUSDWC	NOTE	66263	USTN	3.00000	11-15-07	30,000,000.00	29,621,248.28	29,233,500.00
SPI	LAUSDWC	NOTE	68023	USTN	2.62500	05-15-08	5,000,000.00	4,836,725.35	4,799,600.00
SPI	LAUSDWC	NOTE	68075	USTN	4.37500	01-31-08	21,000,000.00	20,923,510.73	20,799,842.70
SPI	LAUSDWC	NOTE	68680	USTN	3.75000	03-31-07	30,000,000.00	29,759,912.11	29,724,600.00
SPI	LAUSDWC	NOTE	68681	USTN	4.62500	03-31-08	30,000,000.00	29,859,087.74	29,811,300.00
SPI	LAUSDWC	NOTE	68682	USTN	3.62500	06-30-07	10,000,000.00	9,881,667.07	9,866,000.00
SPI	LAUSDWC	NOTE	68976	USTN	4.37500	01-31-08	9,000,000.00	8,919,546.75	8,914,218.30
SPI	LAUSDWC	NOTE	68977	USTN	4.00000	06-15-09	21,000,000.00	20,442,121.94	20,484,842.70
SPI	LAUSDWC	NOTE	68989	USTN	3.75000	05-15-08	25,000,000.00	24,489,143.95	24,472,655.00
SPI	LAUSDWC	NOTE	68990	USTN	3.37500	10-15-09	20,000,000.00	19,063,880.81	19,088,200.00
SPI	LAUSDWC	NOTE	69565	USTN	3.25000	08-15-08	20,000,000.00	19,290,938.12	19,343,750.00
NOTE Total							291,000,000.00	286,935,505.72	286,051,758.70
LAUSDWC - LAUSD WORKERS COMP Total							350,000,000.00	345,480,016.27	344,400,351.70
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,304.13	79,924.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	87,112.26	99,503.13
		BOND Total					160,000.00	161,416.39	179,427.63
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					160,000.00	161,416.39	179,427.63
SPI	MTSAC	FHLM	66281	FHLMC	2.75000	08-15-06	1,500,000.00	1,499,219.25	1,498,125.00
		FHLM Total					1,500,000.00	1,499,219.25	1,498,125.00
SPI	MTSAC	FHLMD	68945	FHLMC D/N	4.92000	08-01-06	8,000,000.00	7,998,906.67	8,000,000.00
SPI	MTSAC	FHLMD	69048	FHLMC D/N	4.95000	08-15-06	8,000,000.00	7,983,500.00	7,984,000.00
		FHLMD Total					16,000,000.00	15,982,406.67	15,984,000.00
		MTSAC - MT SAN ANTONIO CCD Total					17,500,000.00	17,481,625.92	17,482,125.00
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,919.80	160,307.81
		FFCB Total					165,000.00	164,919.80	160,307.81
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	357,015.63
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	97,656.25
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,989.79	63,903.13
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	257,156.25
		FHLB Total					790,000.00	789,989.79	775,731.26
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	221,812.08
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	144,605.99
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	168,643.62
		FHLM Total					548,000.00	548,000.00	535,061.69
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,688.75
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	263,330.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,814.06
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	623,000.00
		FNMA Total					931,000.00	931,000.00	904,832.81
SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	116,010,225.17	116,010,225.17	116,010,225.17
		GIC06 Total					116,010,225.17	116,010,225.17	116,010,225.17
SPI	SANIT	NOTE	50261	USTN	3.50000	11-15-06	96,000.00	95,764.18	95,542.08
SPI	SANIT	NOTE	52121	USTN	4.37500	05-15-07	127,000.00	127,129.94	126,250.70
SPI	SANIT	NOTE	54208	USTN	3.25000	08-15-07	129,000.00	129,379.11	126,607.05
SPI	SANIT	NOTE	57740	USTN	6.25000	02-15-07	157,000.00	160,611.85	157,865.07
SPI	SANIT	NOTE	57741	USTN	4.37500	05-15-07	162,000.00	164,984.72	161,044.20

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	NOTE	57742	USTN	3.00000	11-15-07	144,000.00	145,560.21	140,320.80
SPI	SANIT	NOTE	57743	USTN	3.00000	02-15-08	107,000.00	108,249.47	103,814.61
SPI	SANIT	NOTE	57744	USTN	2.62500	05-15-08	107,000.00	107,629.96	102,711.44
SPI	SANIT	NOTE	57751	USTN	3.50000	11-15-06	183,000.00	183,910.75	182,127.09
SPI	SANIT	NOTE	57752	USTN	3.25000	08-15-07	143,000.00	144,748.58	140,347.35
SPI	SANIT	NOTE	66854	USTN	4.25000	10-15-10	111,000.00	110,699.10	108,242.34
SPI	SANIT	NOTE	69645	USTN	4.87500	07-31-11	20,900,000.00	20,865,729.72	20,870,608.33
NOTE Total							22,366,000.00	22,344,397.59	22,315,481.06
SANIT - SANITATION DISTRICT Total							140,810,225.17	140,788,532.35	140,701,639.80
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12-31-06	192,945.86	192,945.86	192,945.86
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12-31-06	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12-31-06	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-06	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-06	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-06	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-06	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-06	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-06	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-06	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-06	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-06	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-06	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-06	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-06	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-06	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-06	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-06	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-06	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-06	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-06	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-06	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-06	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-06	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-06	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-06	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-06	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-06	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-06	201,264.73	201,264.73	201,264.73

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-06	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-06	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-06	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-06	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-06	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-06	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-06	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-06	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-06	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-06	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-06	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-06	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-06	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12-31-06	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12-31-06	449,659.59	449,659.59	449,659.59
CTDQ Total							39,500,000.00	39,500,000.00	39,500,000.00
SCAQM - SOUTH COAST AIR QUALITY Total							39,500,000.00	39,500,000.00	39,500,000.00
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,980,312.50
FHLB Total							3,000,000.00	3,000,000.00	2,980,312.50
SCP61 - SCAQMD General Fund Total							3,000,000.00	3,000,000.00	2,980,312.50
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,980,312.50
FHLB Total							3,000,000.00	3,000,000.00	2,980,312.50
SCP6F - SCAQMD Mobile Source Air Total							3,000,000.00	3,000,000.00	2,980,312.50
SPI	SCP88	YANK1	67507	DEUTSCHE BK NY CD	4.67000	09-14-06	5,000,000.00	5,000,000.00	4,994,685.40
YANK1 Total							5,000,000.00	5,000,000.00	4,994,685.40
SCP88 - SCAQMD-BP ARCO SETTLE PROJ FD Total							5,000,000.00	5,000,000.00	4,994,685.40
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,980,312.50
FHLB Total							3,000,000.00	3,000,000.00	2,980,312.50
SCU5F - SCAQMD Clean Fuel Program Fund Total							3,000,000.00	3,000,000.00	2,980,312.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-06	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-06	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-06	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-06	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-06	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-06	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-06	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-06	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-06	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-06	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-06	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-06	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-06	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-06	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-06	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-06	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-06	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-06	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-06	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-06	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-06	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-06	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-06	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-06	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-06	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-06	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-06	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-06	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-06	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-06	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-06	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-06	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-06	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-06	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-06	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-06	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-06	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-06	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-06	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-06	44,644.62	44,644.62	44,644.62

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-06	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-06	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-06	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-06	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-06	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-06	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-06	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12-31-06	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12-31-06	136,097.01	136,097.01	136,097.01
CTDQ Total							12,210,569.86	12,210,569.86	12,210,569.86
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							12,210,569.86	12,210,569.86	12,210,569.86
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,526.21	322,171.88
BOND Total							225,000.00	228,526.21	322,171.88
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	228,526.21	322,171.88
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-06	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-06	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-06	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-06	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-06	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-06	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-06	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-06	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-06	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-06	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-06	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-06	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-06	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-06	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-06	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-31-06	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-06	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-06	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-06	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-06	116,122.07	116,122.07	116,122.07

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-06	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-06	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-06	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-06	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-06	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-06	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-06	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-06	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-06	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-06	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-06	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-06	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-06	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-06	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-06	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-06	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-06	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-06	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-06	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-06	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-06	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-06	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-06	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-06	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-06	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-06	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-06	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12-31-06	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12-31-06	133,128.44	133,128.44	133,128.44
CTDQ Total							11,944,231.47	11,944,231.47	11,944,231.47
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							11,944,231.47	11,944,231.47	11,944,231.47
SPI Total							1,744,338,399.40	1,737,831,850.68	1,735,591,374.31

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

Page: 1

ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$20,605,085.37
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>2,788,657.70</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$23,393,743.07</u></u>

NOTE:

- (1) June 30, 2006
- (2) May 31, 2006
- (3) October 31, 2005
- (4) September 30, 2005
- (5) August 31, 2005

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/06
 TRUSTEE: BNY TRUST CO. N.A.
 ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$47,249.31
03-08-06	CCTSA TOBACCO BONDS 2006	29,087,912.96
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	773,937.75
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	14,480,395.36
	LAC-CAL 2006 SER A	1,139,851.15
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	5,571,060.00
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	75,159,462.24
10-15-96	MULTIPLE CAP V SER A	0.00
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,426.52
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	0.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.98
	LACCD 2005 COST OF ISSUANCE ACCOUNT	72,039.99
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACOE PROJ AND LEASE PYMT FD	931.95
	ROSEMEAD ELEM SD COP 1996	317,678.50
	BNY WESTERN TRUST TOTAL	<u>\$126,653,741.71</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 3

ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SER A	\$12,326,088.55
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	4,862,682.24
02-09-93	DISNEY PROJECT, 1993	13,268,631.06
	GAP LOAN RECEIVABLE NOTES SER 2005A & B	366.98
12-01-02	LAC-CAL 2002, SER A	1,061,519.20
08-03-04	LAC-CAL 2004, SER A	1,060,620.35
07-01-93	MARINA DEL REY, SER A	379,293.81
12-09-92	MASTER REFUNDING 1992	10,081,000.00
08-01-96	MASTER REFUNDING 1996A & B	92,770,392.22
11-01-97	MASTER REFUNDING 1997A	24,043,411.52
03-01-02	MASTER REFUNDING 2002A	3,099,458.58
12-02-02	MASTER REFUNDING 2002B	2,832,535.50
02-15-05	MASTER REFUNDING 2005A	40,842,490.61
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	0.00
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	300,186,263.52
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	<u>\$506,814,754.14</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 4

ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 2003 GO REF SER A	\$0.00 (2)
	ACTON AGUA DULCE 1999A COP	361,973.53
	CENTINELA VALLEY UNION HSD GOB 2000A & B	0.00 (5)
	DOWNEY USD GOB 96 SER A	0.00 (4)
	INGLEWOOD USD 2000 COP SER B	0.00
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	4,034,568.95
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	973,999.38
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	0.00 (2)
	POMONA USD GOB SER A, B, C, D 1998	0.01 (1)
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00 (3)
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,890.86
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	388,199.25
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00
	U.S. BANK SCHOOLS - SUBTOTAL	7,165,631.98
	U.S. BANK TRUSTEE TOTAL	\$513,980,386.12

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/06
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$57,393,746.30
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	78,786,720.29
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	124,218,842.47
	DIA MEDIUM SIZE COMPANY FUND	409,899,880.54
	DODGE & COX BALANCED FUND	28,553,074.42
	LOS ANGELES COUNTY STABLE INCOME FUND	1,747,071,012.16
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	43,211,261.89
	PRE-ASSEMBLED PORTFOLIO A	45,634,432.77
	PRE-ASSEMBLED PORTFOLIO B	26,915,111.69
	PRE-ASSEMBLED PORTFOLIO C	66,376,193.95
	PRE-ASSEMBLED PORTFOLIO D	203,972,273.15
	PRE-ASSEMBLED PORTFOLIO E	134,743,355.74
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	323,656,477.50
	STATE STREET S&P 500 FLAGSHIP SERIES C	565,097,169.41
	WASHINGTON MUTUAL BANK FUND	79,850,155.76
	GREAT WEST LIFE - TRUSTEE TOTAL	<u>\$3,935,379,708.04</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

Page: 6

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$67,387.44
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,281.43
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>43,275,006.92</u>
	TREASURER TOTAL	<u><u>\$43,644,675.79</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

Page: 7

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$102,235,000.00
	CASH AND EQUIVALENTS	<u>266,129.05</u>
	PFM - TRUSTEE TOTAL	<u><u>\$102,501,129.05</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
MANAGER: TCW
ATTACHMENT XI

Page: 8

ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>431,198.91</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$431,198.91</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
TRUSTEE: UNION BANK
ATTACHMENT XI

Page: 9

ISSUE DATE	FUND TITLE	FUND BALANCE
	EAST WHITTIER CITY SD 1997 SER A	<u>\$1.00</u>
	UNION BANK TOTAL	<u><u>\$1.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/06
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

Page: 10

ISSUE DATE	FUND TITLE	FUND BALANCE
	CONCERT HALL GIFT ASSIGNMENT	<u>\$5,015,748.76</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$5,015,748.76</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
64474	WELLS FARGO & CO FRN	5.42	09-15-06	15,000,000.00	15,002,294.00	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
67088	WELLS FARGO & CO FRN	5.42	09-15-06	50,000,000.00	50,007,038.85	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
66885	BK OF AMERICA NA FRN	5.31	11-07-06	25,000,000.00	25,000,000.00	Cpn=Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.
63109	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
63110	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	20,000,000.00	20,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
69232	HSBC BANK USA FRN	5.34	12-14-06	43,000,000.00	43,009,249.73	Cpn rate=3mo US\$LIBOR +2bp. Bank Notes.
66797	CITIGROUP INC FRN	5.57	01-12-07	15,000,000.00	15,005,655.80	Cpn rate=3mo US\$LIBOR +7bp.
69476	CITIGROUP INC FRN	5.57	01-12-07	15,000,000.00	15,007,914.78	Cpn rate=3mo US\$LIBOR +7bp.
69231	BK OF AMERICA NA FRN	5.32	02-23-07	10,000,000.00	10,000,097.71	Cpn=Fed Funds Target +6.5bp. Bank Notes.
64115	CITIGROUP GLOBAL MKTS FRN	5.41	03-16-07	10,350,000.00	10,353,538.10	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	5.41	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	5.50	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
69509	ROYAL BK OF SCOTLAND FRN	5.50	03-30-07	30,000,000.00	30,008,234.94	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	5.14	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	5.21	08-06-07	40,000,000.00	40,009,765.64	Cpn rate=3mo US\$LIBOR +7bp. Series A.
CNFL Totals:				423,350,000.00	423,403,789.55	
FFRN-						
67354	FFCB FRN	5.27	06-19-07	50,000,000.00	49,995,617.06	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
FFRN Totals:				50,000,000.00	49,995,617.06	
FRAM-						
64750	FFCB FRN	5.27	04-13-07	25,000,000.00	24,999,126.71	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	5.33	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	5.29	02-12-09	25,000,000.00	25,005,369.31	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,004,496.02	
FRAQ-						
63942	FHLB FRN	5.04	08-02-06	50,000,000.00	49,999,918.56	Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.
FRAQ Totals:				50,000,000.00	49,999,918.56	
FRAQ2-						
62250	FHLMC (CALLABLE)	3.00	09-14-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
FRAQ2 Totals:				50,000,000.00	50,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				648,350,000.00	648,403,821.19	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
69245	LACCAL BANS	5.76	06-30-08	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals:				10,000,000.00	10,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				10,000,000.00	10,000,000.00	
NTRD - PSI NON-TRADING Total:				658,350,000.00	658,403,821.19	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/06
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
69245	LACCAL	06-15-06	<u>\$10,000,000.00</u>	5.760%
			<u><u>\$10,000,000.00</u></u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 31, 2006
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,354,997,308.26	65.97 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	3,761,149,854.21	15.13 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,964,421,315.62	260.27 DAYS	0.00	0.00 DAYS
AGENCIES	6,588,460,082.84	522.21 DAYS	0.00	0.00 DAYS
MUNICIPALS	10,000,000.00	700.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	873,417,762.01	169.49 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	5,173,174.36	153.00 DAYS	0.00	0.00 DAYS
TOTAL	\$15,557,619,497.30	277.67 DAYS	0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2006
Attachment XV

Page: 1

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	08/01/06 - 08/30/06	5,606,507,333.33	35.95	35.95	5,599,394,479.64	35.99	35.99
31 to 60 Days	08/31/06 - 09/29/06	1,217,685,000.00	7.81	43.76	1,216,935,073.68	7.82	43.81
61 to 90 Days	09/30/06 - 10/29/06	502,440,000.00	3.22	46.98	502,433,526.46	3.23	47.04
91 to 120 Days	10/30/06 - 11/28/06	277,650,000.00	1.78	48.76	277,519,805.26	1.78	48.82
121 to 180 Days	11/29/06 - 01/27/07	402,378,174.36	2.58	51.34	400,650,899.78	2.58	51.40
181 to 270 Days	01/28/07 - 04/27/07	2,082,665,000.00	13.35	64.69	2,072,379,683.49	13.32	64.72
271 to 365 Days	04/28/07 - 07/31/07	1,760,199,000.00	11.29	75.98	1,745,911,778.07	11.22	75.94
1 to 1.5 YEARS	08/01/07 - 01/29/08	1,216,130,000.00	7.80	83.78	1,215,556,664.27	7.82	83.76
1.5 to 2 YEARS	01/30/08 - 07/30/08	881,379,000.00	5.65	89.43	880,228,701.38	5.66	89.42
2 to 3 YEARS	07/31/08 - 07/31/09	1,036,884,503.81	6.65	96.08	1,036,053,052.45	6.66	96.08
3 to 4 YEARS	07/31/09 - 07/31/10	134,280,000.00	0.86	96.94	134,202,769.09	0.86	96.94
4 to 5 YEARS	07/31/10 - 07/31/11	476,900,000.00	3.06	100.00	476,353,063.73	3.06	100.00
Portfolio Total:		\$15,595,098,011.50			\$15,557,619,497.30		
AST							
5 to 10 YEARS	07/31/11 - 07/31/16	250,000.00	100.00	100.00	247,692.77	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,692.77		
BLPSI							
1 to 30 Days	08/01/06 - 08/30/06	500,000.00	16.70	16.70	499,324.75	17.60	17.60
181 to 270 Days	01/28/07 - 04/27/07	1,000,000.00	33.30	50.00	975,938.45	34.30	51.90
1 to 1.5 YEARS	08/01/07 - 01/29/08	500,000.00	16.70	66.70	481,102.29	16.90	68.90
1.5 to 2 YEARS	01/30/08 - 07/30/08	500,000.00	16.70	83.30	456,447.68	16.10	84.90
3 to 4 YEARS	07/31/09 - 07/31/10	500,000.00	16.70	100.00	428,668.61	15.10	100.00
Portfolio Total:		\$3,000,000.00			\$2,841,481.78		
F5LA							
1 to 30 Days	08/01/06 - 08/30/06	410,000,000.00	59.40	59.40	409,895,598.37	59.60	59.60
91 to 120 Days	10/30/06 - 11/28/06	100,000,000.00	14.50	73.90	99,673,094.51	14.50	74.00
121 to 180 Days	11/29/06 - 01/27/07	55,000,000.00	8.00	81.90	54,250,826.13	7.90	81.90
181 to 270 Days	01/28/07 - 04/27/07	125,000,000.00	18.10	100.00	124,389,865.75	18.10	100.00
Portfolio Total:		\$690,000,000.00			\$688,209,384.76		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2006
Attachment XV

Page: 2

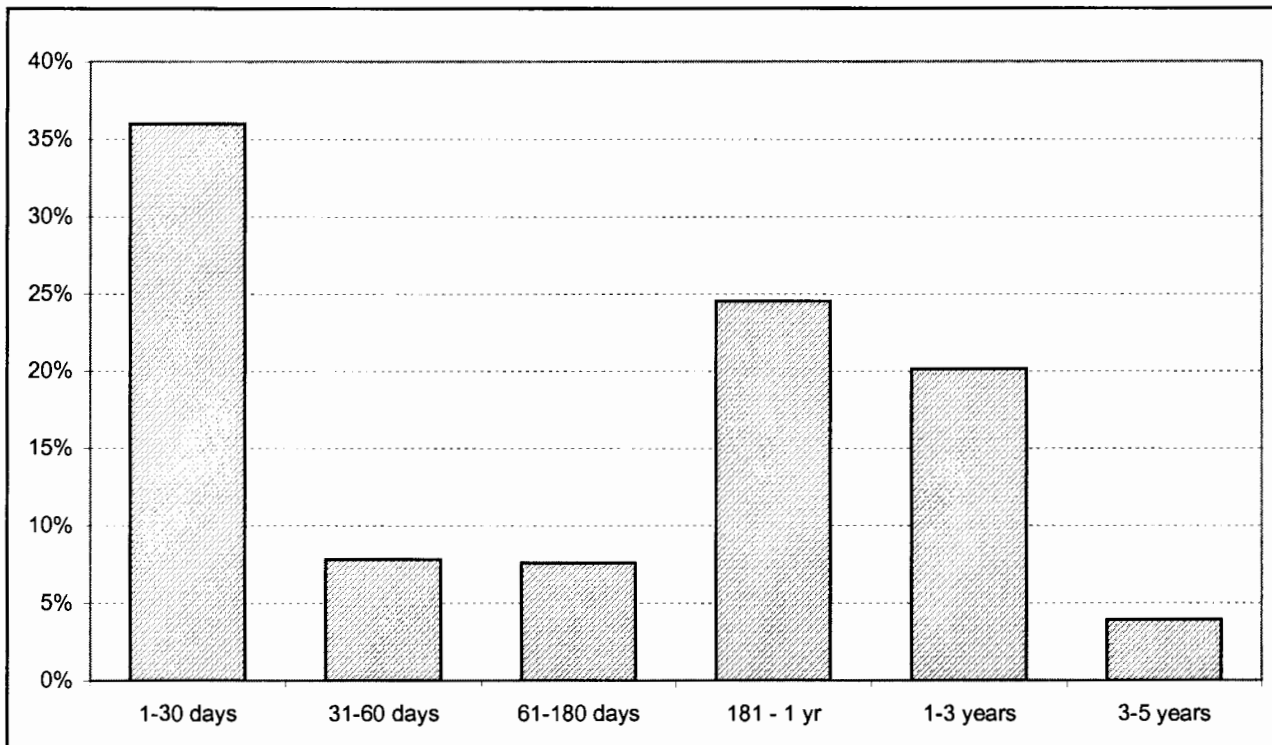
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
GF							
5 to 10 YEARS	07/31/11 - 07/31/16	919,743.84	14.20	14.20	919,743.84	14.20	14.20
10 + YEARS	07/31/16 - 07/31/56	5,576,478.78	85.80	100.00	5,576,478.78	85.80	100.00
Portfolio Total:		\$6,496,222.62			\$6,496,222.62		
LACOE							
271 to 365 Days	04/28/07 - 07/31/07	30,548,935.00	100.00	100.00	30,548,935.00	100.00	100.00
Portfolio Total:		\$30,548,935.00			\$30,548,935.00		
LAUSD1							
61 to 90 Days	09/30/06 - 10/29/06	427,693,215.28	100.00	100.00	427,693,215.28	100.00	100.00
Portfolio Total:		\$427,693,215.28			\$427,693,215.28		
LAUSDWC							
31 to 60 Days	08/31/06 - 09/29/06	25,000,000.00	7.10	7.10	24,978,863.98	7.20	7.20
61 to 90 Days	09/30/06 - 10/29/06	5,000,000.00	1.40	8.60	4,977,200.58	1.40	8.70
91 to 120 Days	10/30/06 - 11/28/06	25,000,000.00	7.10	15.70	24,941,442.87	7.20	15.90
181 to 270 Days	01/28/07 - 04/27/07	30,000,000.00	8.60	24.30	29,759,912.11	8.60	24.50
271 to 365 Days	04/28/07 - 07/31/07	30,000,000.00	8.60	32.90	29,809,083.09	8.60	33.10
1 to 1.5 YEARS	08/01/07 - 01/29/08	30,000,000.00	8.60	41.40	29,621,248.28	8.60	41.70
1.5 to 2 YEARS	01/30/08 - 07/30/08	115,000,000.00	32.90	74.30	113,795,190.62	32.90	74.60
2 to 3 YEARS	07/31/08 - 07/31/09	70,000,000.00	20.00	94.30	68,533,193.93	19.80	94.50
3 to 4 YEARS	07/31/09 - 07/31/10	20,000,000.00	5.70	100.00	19,063,880.81	5.50	100.00
Portfolio Total:		\$350,000,000.00			\$345,480,016.27		
MAST							
5 to 10 YEARS	07/31/11 - 07/31/16	160,000.00	100.00	100.00	161,416.39	100.00	100.00
Portfolio Total:		\$160,000.00			\$161,416.39		
MTSAC							
1 to 30 Days	08/01/06 - 08/30/06	17,500,000.00	100.00	100.00	17,481,625.92	100.00	100.00
Portfolio Total:		\$17,500,000.00			\$17,481,625.92		
SANIT							
91 to 120 Days	10/30/06 - 11/28/06	279,000.00	0.20	0.20	279,674.93	0.20	0.20
181 to 270 Days	01/28/07 - 04/27/07	157,000.00	0.10	0.30	160,611.85	0.10	0.30
271 to 365 Days	04/28/07 - 07/31/07	289,000.00	0.20	0.50	292,114.66	0.20	0.50

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2006
Attachment XV

Page: 3

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
1 to 1.5 YEARS	08/01/07 - 01/29/08	481,000.00	0.30	0.90	484,677.69	0.30	0.90
1.5 to 2 YEARS	01/30/08 - 07/30/08	226,000.00	0.20	1.00	227,879.43	0.20	1.00
2 to 3 YEARS	07/31/08 - 07/31/09	117,459,225.17	83.40	84.40	117,459,144.97	83.40	84.50
3 to 4 YEARS	07/31/09 - 07/31/10	737,000.00	0.50	85.00	737,000.00	0.50	85.00
4 to 5 YEARS	07/31/10 - 07/31/11	21,182,000.00	15.00	100.00	21,147,428.82	15.00	100.00
Portfolio Total:		\$140,810,225.17			\$140,788,532.35		
SCAQM							
121 to 180 Days	11/29/06 - 01/27/07	39,500,000.00	100.00	100.00	39,500,000.00	100.00	100.00
Portfolio Total:		\$39,500,000.00			\$39,500,000.00		
SCP61							
61 to 90 Days	09/30/06 - 10/29/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP6F							
61 to 90 Days	09/30/06 - 10/29/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP88							
31 to 60 Days	08/31/06 - 09/29/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
61 to 90 Days	09/30/06 - 10/29/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
121 to 180 Days	11/29/06 - 01/27/07	12,210,569.86	100.00	100.00	12,210,569.86	100.00	100.00
Portfolio Total:		\$12,210,569.86			\$12,210,569.86		
SSTF							
5 to 10 YEARS	07/31/11 - 07/31/16	225,000.00	100.00	100.00	228,526.21	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,526.21		
WASIA							
121 to 180 Days	11/29/06 - 01/27/07	11,944,231.47	100.00	100.00	11,944,231.47	100.00	100.00
Portfolio Total:		\$11,944,231.47			\$11,944,231.47		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JULY 2006
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	\$ 5,599,395	35.99%
31 - 60 days	1,216,935	7.82%
61 - 180 days	1,180,604	7.59%
181 - 1 yr	3,818,291	24.54%
1 - 3 yrs	3,131,838	20.14%
3 - 5 yrs	610,556	3.92%
	<u>\$ 15,557,619</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 07/31/06
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$12,210,569.86
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,500,000.00
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,944,231.47</u>
	LAIF TOTAL	<u><u>\$63,654,801.33</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JUNE 2006 WITH JUNE 2005 (DOLLARS IN THOUSANDS)

	JUNE 2006	JUNE 2005	CHANGE
Average Daily Portfolio	\$ 63,221,434	\$ 62,955,506	\$ +265,928
Accrued Earnings	\$ 244,211	\$ 153,523	\$ +90,688
Effective Yield	4.700	2.967	+1.733
Average Life-Month End (In Days)	152	165	-13
Total Security Transactions			
Amount	\$ 34,216,523	\$ 30,725,808	\$ +3,490,715
Number	712	628	+84
Total Time Deposit Transactions			
Amount	\$ 3,603,500	\$ 2,993,500	\$ +610,000
Number	173	154	+19
Average Workday Investment Activity	\$ 1,719,092	\$ 1,532,696	\$ +186,396
Prescribed Demand Account Balances			
For Services	\$ 269,143	\$ 417,656	\$ -148,513
For Uncollected Funds	\$ 198,973	\$ 164,958	\$ +34,015

**PHIL ANGELIDES
TREASURER
STATE OF CALIFORNIA**

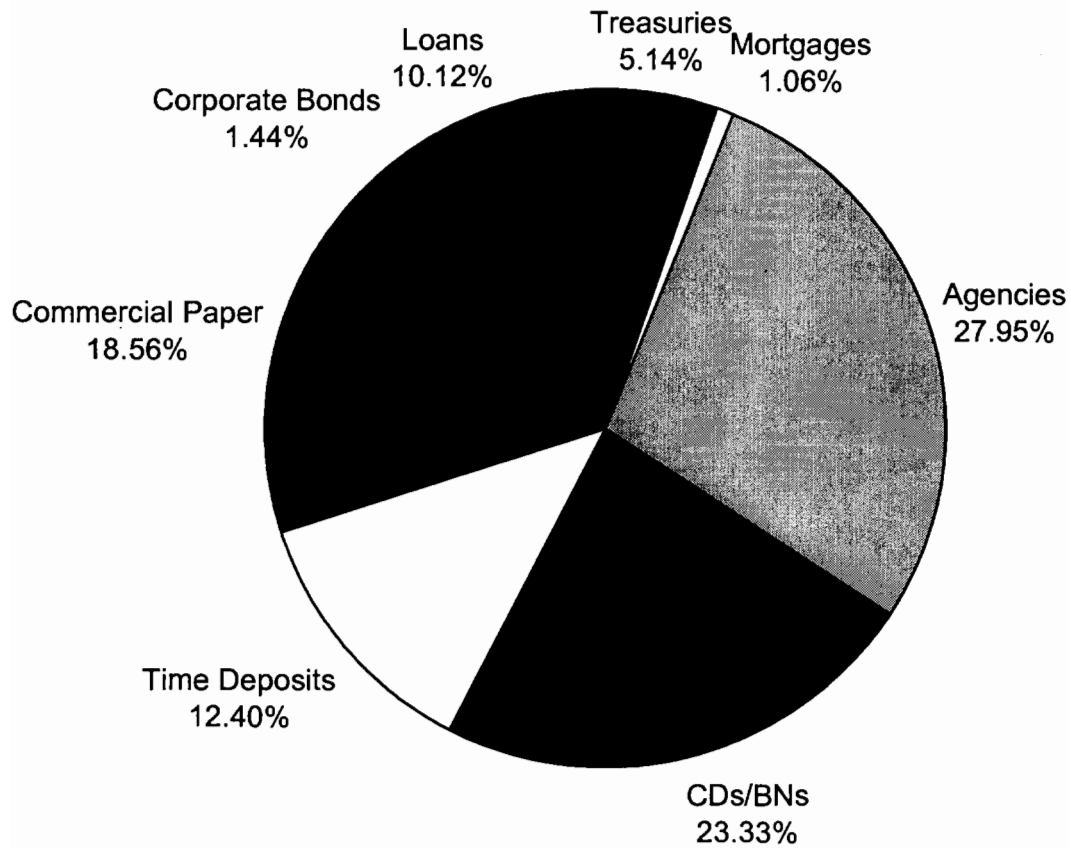
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

		June 30, 2006	
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 1,662,496	2.62	-0.18
Bonds	0	0.00	0
Notes	1,596,680	2.52	-0.48
Strips	0	0.00	0.00
Total Government	\$ 3,259,176	5.14	-0.66
Federal Agency Coupons	\$ 9,948,438	15.71	+0.32
Certificates of Deposit	13,642,402	21.54	+0.35
Bank Notes	1,135,045	1.79	-1.16
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	7,754,099	12.24	+1.58
Time Deposits	7,853,495	12.40	+0.11
GNMAs	242	0.00	0.00
Commercial Paper	11,751,579	18.56	-0.66
FHLMC/Remics	673,737	1.06	-0.03
Corporate Bonds	910,665	1.44	+0.06
AB 55 Loans	6,409,082	10.12	-0.22
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	-0.31
Total (All Types)	\$ 63,337,960	100.00	

INVESTMENT ACTIVITY

	JUNE 2006		MAY 2006	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	712	\$ 34,216,523	577	\$ 27,496,447
Other	58	554,540	19	138,979
Time Deposits	173	3,603,500	144	2,713,300
Totals	943	\$ 38,374,563	740	\$ 30,348,726
 PMIA Monthly Average Effective Yield	 4.700		 4.563	
Year to Date Yield Last Day of Month	3.873		3.788	

**Pooled Money Investment Account
Portfolio Composition
\$63.3 Billion
06/30/06**



4

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/01/06	PURCHASES (continued)								
	CP	MORG STAN		06/12/06	5.020	50,000			
	CP	MORG STAN		06/12/06	5.020	50,000			
	TREAS	BILLS		11/30/06	4.870	50,000			
	TREAS	BILLS		11/30/06	4.870	50,000			
	TREAS	BILLS		11/30/06	4.870	50,000			
	TREAS	BILLS		11/30/06	4.870	50,000			
06/02/06	SALES								
	TREAS	BILLS		11/30/06	4.810	50,000	1	21,847.44	16.351
	TREAS	BILLS		11/30/06	4.810	50,000	1	21,847.44	16.351
06/02/06	REDEMPTIONS								
	CB FR	COUNTRY	2.280%	06/02/06	2.085	15,000	612	915,188.61	3.619
	CP	NCAT		06/02/06	5.020	50,000	1	6,972.22	5.090
	CP	NCAT		06/02/06	5.020	50,000	1	6,972.22	5.090
	CP	CITIGROUP		06/02/06	4.880	50,000	45	305,000.00	4.978
	CP	CITIGROUP		06/02/06	4.880	50,000	45	305,000.00	4.978
	CP	CITIGROUP		06/02/06	4.880	50,000	45	305,000.00	4.978
	CP	CITIGROUP		06/02/06	4.880	50,000	45	305,000.00	4.978
06/02/06	NO PURCHASES								
06/05/06	SALES								
	TREAS	BILLS		08/31/06	4.690	50,000	41	268,847.23	4.868
	TREAS	BILLS		08/31/06	4.690	50,000	41	268,847.23	4.868
	TREAS	BILLS		08/31/06	4.690	50,000	41	268,847.23	4.868
	TREAS	BILLS		08/31/06	4.690	50,000	41	269,736.11	4.884
	TREAS	BILLS		08/31/06	4.690	50,000	41	269,736.11	4.884
06/05/06	REDEMPTIONS								
	CD	W/F	5.010%	06/05/06	5.010	50,000	21	146,125.00	5.080
	CD	W/F	5.010%	06/05/06	5.010	50,000	21	146,125.00	5.080
	CD	W/F	5.010%	06/05/06	5.010	50,000	21	146,125.00	5.080
	CD	W/F	5.010%	06/05/06	5.010	50,000	21	146,125.00	5.080
06/05/06	PURCHASES								
	CB	COUNTRY	5.625%	05/15/07	5.510	10,000			
06/06/06	SALES								
	TREAS	BILLS		08/31/06	4.685	50,000	42	275,958.34	4.878
	TREAS	BILLS		08/31/06	4.685	50,000	42	275,958.34	4.878
	TREAS	BILLS		08/31/06	4.685	50,000	42	275,958.34	4.878
	TREAS	BILLS		08/31/06	4.685	50,000	42	275,958.34	4.878
	TREAS	BILLS		08/31/06	4.685	50,000	42	275,958.34	4.878

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/06/06	NO REDEMPTIONS								
06/06/06	PURCHASES								
	AGENCY	FHLMC	5.310%	07/06/07	5.310	50,000			
	AGENCY	FHLMC	5.310%	07/06/07	5.310	50,000			
	AGENCY	FHLMC	5.350%	07/06/07	5.350	50,000			
06/07/06	RRS								
	TREAS	BILLS		07/27/06	4.790	50,000			
	TREAS	BILLS		07/27/06	4.790	50,000			
06/07/06	REDEMPTIONS								
	CP	HSBC		06/07/06	5.000	50,000	15	104,166.67	5.080
	CP	HSBC		06/07/06	5.000	50,000	15	104,166.67	5.080
	CP	HSBC		06/07/06	5.000	50,000	15	104,166.67	5.080
	CP	HSBC		06/07/06	5.000	50,000	15	104,166.67	5.080
	CP	HSBC		06/07/06	5.000	50,000	15	104,166.67	5.080
06/07/06	PURCHASES <u>q/</u>								
	CP	HSBC		06/29/06	5.040	50,000			
	CP	HSBC		06/29/06	5.040	50,000			
06/07/06	PURCHASES								
	CP	CITIGROUP		06/08/06	5.000	50,000			
	CP	CITIGROUP		06/08/06	5.000	50,000			
	CP	CITIGROUP		06/09/06	5.000	50,000			
	CP	CITIGROUP		06/09/06	5.000	50,000			
	CP	CITIGROUP		06/09/06	5.000	50,000			
	CP	CITIGROUP		06/09/06	5.000	50,000			
	CP	FCAR		06/12/06	5.010	11,300			
	CP	FCAR		06/12/06	5.010	50,000			
	CP	W/F		06/13/06	4.960	30,000			
	CP	W/F		06/13/06	4.960	50,000			
	CP	W/F		06/13/06	4.960	50,000			
	CP	W/F		06/13/06	4.960	50,000			
	CP	TOYOTA		06/13/06	4.990	50,000			
	CP	KITTY HAWK		06/13/06	5.000	10,000			
	CP	KITTY HAWK		06/13/06	5.000	50,000			
06/08/06	REDEMPTIONS								
	CP	CITIGROUP		06/08/06	5.000	50,000	1	6,944.44	5.070
	CP	CITIGROUP		06/08/06	5.000	50,000	1	6,944.44	5.070
	CP	COUNTRY		06/08/06	5.020	32,000	7	31,235.56	5.095
	CP	COUNTRY		06/08/06	5.020	50,000	7	48,805.56	5.095
	CP	FCAR		06/08/06	5.030	50,000	30	209,583.33	5.121
	CP	FCAR		06/08/06	5.030	50,000	30	209,583.33	5.121

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/08/06	REDEMPTIONS (continued)								
	CP	FCAR		06/08/06	5.030	50,000	30	209,583.33	5.121
	CP	RANGER		06/08/06	4.920	50,000	45	307,500.00	5.019
	CP	RANGER		06/08/06	4.920	50,000	45	307,500.00	5.019
06/08/06	PURCHASES								
	CP	CITIGROUP		06/09/06	5.000	50,000			
06/09/06	RRS								
	TREAS	BILLS		07/27/06	4.780	50,000			
	TREAS	BILLS		07/27/06	4.780	50,000			
	TREAS	BILLS		07/27/06	4.780	50,000			
	TREAS	BILLS		07/27/06	4.780	50,000			
06/09/06	REDEMPTIONS								
	CP	CITIGROUP		06/09/06	5.000	50,000	1	6,944.44	5.070
	CP	CITIGROUP		06/09/06	5.000	50,000	2	13,888.89	5.071
	CP	CITIGROUP		06/09/06	5.000	50,000	2	13,888.89	5.071
	CP	CITIGROUP		06/09/06	5.000	50,000	2	13,888.89	5.071
	CP	CITIGROUP		06/09/06	5.000	50,000	2	13,888.89	5.071
06/09/06	PURCHASES <u>d/</u>								
	CP	MORG STAN		06/29/06	5.030	50,000			
	CP	MORG STAN		06/29/06	5.030	50,000			
	CP	MORG STAN		06/29/06	5.030	50,000			
	CP	MORG STAN		06/29/06	5.030	50,000			
06/09/06	PURCHASES								
	CB	COUNTRY	5.625%	05/15/07	5.511	20,000			
	CP	GECC		07/03/06	5.040	5,000			
	CP	GECC		07/03/06	5.040	50,000			
	CP	GECC		07/03/06	5.040	50,000			
06/12/06	REDEMPTIONS								
	CP	FCAR		06/12/06	5.010	11,300	5	7,862.92	5.083
	CP	FCAR		06/12/06	5.010	50,000	5	34,791.67	5.083
	CP	MORG STAN		06/12/06	5.020	47,000	11	72,092.78	5.098
	CP	MORG STAN		06/12/06	5.020	50,000	11	76,694.44	5.098
	CP	MORG STAN		06/12/06	5.020	50,000	11	76,694.44	5.098
	CP	FCAR		06/12/06	5.030	50,000	34	237,527.78	5.124
	CP	GECC		06/12/06	4.870	50,000	56	378,777.78	4.975
	CP	GECC		06/12/06	4.870	50,000	56	378,777.78	4.975
	DISC NOTES	FHLMC		06/12/06	4.390	50,000	157	957,263.89	4.538
	DISC NOTES	FHLMC		06/12/06	4.390	50,000	157	957,263.89	4.538
	DISC NOTES	FHLMC		06/12/06	4.390	50,000	157	957,263.89	4.538

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/12/06	REDEMPTIONS (continued)								
	DISC NOTES	FHLMC		06/12/06	4.390	50,000	157	957,263.89	4.538
06/12/06	PURCHASES								
	AGENCY	FHLMC	5.375%	07/12/07	5.375	50,000			
	AGENCY	FHLMC	5.375%	07/12/07	5.375	50,000			
	CP	FCAR		06/13/06	5.020	50,000			
	CP	FCAR		06/13/06	5.020	50,000			
	CP	FCAR		06/13/06	5.020	50,000			
	CP	FCAR		06/13/06	5.020	50,000			
	CP	GECC		06/14/06	5.000	50,000			
	CP	GECC		06/14/06	5.000	50,000			
	CP	MERRILL		06/16/06	5.010	50,000			
	CP	MERRILL		06/16/06	5.010	50,000			
	CP	MERRILL		06/16/06	5.010	50,000			
	CP	MERRILL		06/16/06	5.010	50,000			
06/13/06	REDEMPTIONS								
	CP	FCAR		06/13/06	5.020	50,000	1	6,972.22	5.090
	CP	FCAR		06/13/06	5.020	50,000	1	6,972.22	5.090
	CP	FCAR		06/13/06	5.020	50,000	1	6,972.22	5.090
	CP	FCAR		06/13/06	5.020	50,000	1	6,972.22	5.090
	CP	W/F		06/13/06	4.960	30,000	6	24,800.00	5.033
	CP	W/F		06/13/06	4.960	50,000	6	41,333.33	5.033
	CP	W/F		06/13/06	4.960	50,000	6	41,333.33	5.033
	CP	W/F		06/13/06	4.960	50,000	6	41,333.33	5.033
	CP	TOYOTA		06/13/06	4.990	50,000	6	41,583.33	5.064
	CP	KITTY HAWK		06/13/06	5.000	10,000	6	8,333.33	5.074
	CP	KITTY HAWK		06/13/06	5.000	50,000	6	41,666.67	5.074
06/13/06	PURCHASES								
	AGENCY	FHLMC	5.350%	07/13/07	5.350	50,000			
	AGENCY	FHLMC	5.380%	07/13/07	5.380	50,000			
	CP	CITIGROUP		07/05/06	5.080	50,000			
	CP	CITIGROUP		07/05/06	5.080	50,000			
	CP	CITIGROUP		07/05/06	5.080	50,000			
	CP	CITIGROUP		07/05/06	5.080	50,000			
	CP	CITIGROUP		07/05/06	5.080	50,000			
	CP	NCAT		07/06/06	5.080	50,000			
	CP	NCAT		07/06/06	5.080	50,000			
	CP	FCAR		07/13/06	5.150	50,000			
	CP	FCAR		07/13/06	5.150	50,000			
	CP	FCAR		07/13/06	5.150	50,000			
	CP	FCAR		07/13/06	5.150	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/14/06 RRS								
	TREAS	BILLS	06/29/06	4.770	50,000			
	TREAS	BILLS	06/29/06	4.770	50,000			
	TREAS	BILLS	06/29/06	4.770	50,000			
	TREAS	BILLS	06/29/06	4.770	50,000			
06/14/06 REDEMPTIONS								
	CP	GECC	06/14/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/14/06	5.000	50,000	2	13,888.89	5.071
	CP	PARCO	06/14/06	5.000	50,000	29	201,388.88	5.090
	CP	PARCO	06/14/06	5.000	50,000	29	201,388.88	5.090
	CP	PARCO	06/14/06	5.000	50,000	29	201,388.88	5.090
	CP	PARCO	06/14/06	5.000	50,000	29	201,388.88	5.090
	CP	PARCO	06/14/06	5.000	20,000	33	91,666.67	5.093
06/14/06 RRP								
	TREAS	BILLS	06/29/06	4.750	50,000	29	-190,267.19	-4.816
	TREAS	BILLS	06/29/06	4.750	50,000	29	-190,267.19	-4.816
	TREAS	BILLS	06/29/06	4.750	50,000	29	-190,267.19	-4.816
	TREAS	BILLS	06/29/06	4.750	50,000	29	-190,267.19	-4.816
06/14/06 PURCHASES g/								
	CP	MORG STAN	06/29/06	5.020	50,000			
	CP	MORG STAN	06/29/06	5.020	50,000			
	CP	MORG STAN	06/29/06	5.020	50,000			
	CP	MORG STAN	06/29/06	5.020	50,000			
06/14/06 PURCHASES								
	CP	CITIGROUP	06/15/06	5.010	50,000			
	CP	CITIGROUP	06/15/06	5.010	50,000			
	CP	CITIGROUP	06/15/06	5.010	50,000			
	CP	NCAT	06/15/06	5.010	50,000			
	CP	NCAT	06/15/06	5.010	50,000			
	CP	FCAR	06/16/06	5.020	4,000			
	CP	FCAR	06/16/06	5.020	50,000			
	CP	FCAR	06/16/06	5.020	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			
	CP	GECC	06/16/06	5.000	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
06/15/06	REDEMPTIONS										
	AGENCY	FHLB	1.875%	06/15/06	2.670	50,000	765	2,768,500.17	2.685		
	AGENCY	FHLB	1.875%	06/15/06	2.670	50,000	765	2,768,500.17	2.685		
	AGENCY	FNMA	2.500%	06/15/06	2.500	50,000	777	2,659,222.23	2.498		
	AGENCY	FNMA	2.500%	06/15/06	2.500	50,000	777	2,659,222.23	2.498		
	AGENCY	FNMA	5.250%	06/15/06	2.705	50,000	1046	4,035,208.33	2.640		
	AGENCY	FNMA	5.250%	06/15/06	2.500	50,000	1049	3,753,083.33	2.435		
	AGENCY	FNMA	5.250%	06/15/06	2.450	50,000	1051	3,684,675.00	2.382		
	CP	CITIGROUP		06/15/06	5.010	50,000	1	6,958.33	5.080		
	CP	CITIGROUP		06/15/06	5.010	50,000	1	6,958.33	5.080		
	CP	CITIGROUP		06/15/06	5.010	50,000	1	6,958.33	5.080		
	CP	NCAT		06/15/06	5.010	50,000	1	6,958.33	5.080		
	CP	NCAT		06/15/06	5.010	50,000	1	6,958.33	5.080		
06/15/06	PURCHASES										
	AGENCY	FHLMC	5.350%	06/15/07	5.350	50,000					
	CD	W/F	5.180%	07/13/06	5.180	50,000					
	CD	W/F	5.180%	07/13/06	5.180	50,000					
	CD	W/F	5.180%	07/13/06	5.180	50,000					
	CD	ZIONS	5.290%	08/14/06	5.290	50,000					
	CD	ZIONS	5.290%	08/14/06	5.290	50,000					
	CD	UBS	5.430%	11/15/06	5.430	50,000					
	CD	UBS	5.430%	11/15/06	5.430	50,000					
	CD	BNP PARIBAS	5.435%	11/20/06	5.435	50,000					
	CD	BNP PARIBAS	5.435%	11/20/06	5.435	50,000					
	CD	SOC GEN	5.440%	11/20/06	5.440	50,000					
	CD	SOC GEN	5.440%	11/20/06	5.440	50,000					
	CD	SOC GEN	5.440%	11/20/06	5.440	50,000					
	CD	NOVA SCOT	5.440%	11/28/06	5.440	50,000					
	CD	NOVA SCOT	5.440%	11/28/06	5.440	50,000					
	CD	NOVA SCOT	5.440%	11/28/06	5.440	50,000					
	CD	CIBC	5.430%	11/28/06	5.430	50,000					
	CD	CIBC	5.430%	11/28/06	5.430	50,000					
	CD	CIBC	5.430%	11/28/06	5.430	50,000					
	CD	CIBC	5.430%	11/28/06	5.430	50,000					
	CD	TORONTO	5.435%	11/28/06	5.435	50,000					
	CD	TORONTO	5.435%	11/28/06	5.435	50,000					
	CP	COUNTRY		06/16/06	5.070	50,000					
	CP	COUNTRY		06/16/06	5.070	50,000					
	CP	NCAT		06/16/06	5.050	50,000					
	CP	NCAT		06/16/06	5.050	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	BEAR		06/19/06	5.010	50,000					
	CP	MORG STAN		06/21/06	5.020	50,000					

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/15/06	PURCHASES (continued)								
	CP	MORG STAN	06/21/06	5.020		50,000			
	CP	MORG STAN	06/21/06	5.020		50,000			
	CP	MORG STAN	06/21/06	5.020		50,000			
	CP	MORG STAN	06/21/06	5.020		50,000			
	CP	MORG STAN	06/21/06	5.020		50,000			
	CP	CITIGROUP	06/22/06	5.010		50,000			
	CP	GE CO	06/22/06	5.000		50,000			
	CP	GE CO	06/22/06	5.000		50,000			
	CP	GE CO	06/22/06	5.000		50,000			
	CP	AMER EXP	07/07/06	5.040		50,000			
	CP	AMER EXP	07/07/06	5.040		50,000			
	CP	AMER EXP	07/07/06	5.040		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/18/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		20,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	10/23/06	5.190		50,000			
	DISC NOTES	FHLMC	11/07/06	5.200		50,000			
	DISC NOTES	FHLMC	11/07/06	5.200		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			
	TREAS	BILLS	11/30/06	4.935		50,000			

06/16/06 REDEMPTIONS

AGENCY	FHLMC	2.910%	06/16/06	3.001	47,805	575	2,261,813.90	3.008
CP	COUNTRY		06/16/06	5.070	50,000	1	7,041.67	5.141
CP	COUNTRY		06/16/06	5.070	50,000	1	7,041.67	5.141
CP	NCAT		06/16/06	5.050	50,000	1	7,013.89	5.121
CP	NCAT		06/16/06	5.050	50,000	1	7,013.89	5.121
CP	FCAR		06/16/06	5.020	4,000	2	1,115.56	5.091
CP	FCAR		06/16/06	5.020	50,000	2	13,944.44	5.091
CP	FCAR		06/16/06	5.020	50,000	2	13,944.44	5.091
CP	GECC		06/16/06	5.000	50,000	2	13,888.89	5.071
CP	GECC		06/16/06	5.000	50,000	2	13,888.89	5.071

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/16/06	REDEMPTIONS (continued)							
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	GECC	06/16/06	5.000	50,000	2	13,888.89	5.071
	CP	MERRILL	06/16/06	5.010	50,000	4	27,833.33	5.082
	CP	MERRILL	06/16/06	5.010	50,000	4	27,833.33	5.082
	CP	MERRILL	06/16/06	5.010	50,000	4	27,833.33	5.082
	CP	MERRILL	06/16/06	5.010	50,000	4	27,833.33	5.082
06/16/06	PURCHASES							
	CP	COUNTRY	07/06/06	5.160	10,000			
	CP	COUNTRY	07/06/06	5.160	50,000			
	CP	DEERE	07/06/06	5.210	38,500			
	CP	GECC	07/06/06	5.080	50,000			
	CP	GECC	07/06/06	5.080	50,000			
	CP	GECC	07/06/06	5.080	50,000			
	CP	GECC	07/06/06	5.080	50,000			
06/19/06	REDEMPTIONS							
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	BEAR	06/19/06	5.010	50,000	4	27,833.33	5.082
	CP	HSBC	06/19/06	5.010	50,000	20	139,166.67	5.094
	CP	HSBC	06/19/06	5.010	50,000	20	139,166.67	5.094
	CP	HSBC	06/19/06	5.010	50,000	20	139,166.67	5.094
	CP	HSBC	06/19/06	5.010	50,000	20	139,166.67	5.094
	CP	COUNTRY	06/19/06	4.970	2,000	55	15,186.11	5.078
	CP	COUNTRY	06/19/06	4.970	50,000	55	379,652.78	5.078
	CP	COUNTRY	06/19/06	4.970	50,000	55	379,652.78	5.078
	DISC NOTES	FHLMC	06/19/06	4.540	50,000	125	788,194.44	4.677
	DISC NOTES	FHLMC	06/19/06	4.540	50,000	125	788,194.44	4.677
06/19/06	PURCHASES							
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/19/06 PURCHASES (continued)								
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	W/F	5.200%	07/07/06	5.200	50,000		
	CD	ZIONS	5.220%	07/13/06	5.220	50,000		
	CD	ZIONS	5.220%	07/13/06	5.220	50,000		
	CP	JP MORGAN		07/06/06	5.230	27,959		
	CP	JP MORGAN		07/06/06	5.230	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	CITIGROUP		07/12/06	5.210	50,000		
	CP	BEAR		07/14/06	5.190	25,000		
	CP	BEAR		07/14/06	5.190	50,000		
	CP	COUNTRY		07/14/06	5.220	50,000		
	CP	COUNTRY		07/14/06	5.220	50,000		
06/20/06 NO REDEMPTIONS								
06/20/06 PURCHASES								
	AGENCY	FHLMC	5.375%	07/20/07	5.375	50,000		
	CD	W/F	5.220%	07/13/06	5.220	50,000		
	CD	W/F	5.220%	07/13/06	5.220	50,000		
	CD	W/F	5.220%	07/13/06	5.220	50,000		
06/21/06 REDEMPTIONS								
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	MORG STAN		06/21/06	5.020	50,000	6	41,833.33
	CP	TEXT FIN		06/21/06	5.040	25,000	40	140,000.00
06/21/06 PURCHASES								
	CD	TORONTO	5.430%	11/01/06	5.420	50,000		
	CD	TORONTO	5.430%	11/01/06	5.420	50,000		
	CD	RB CANADA	5.450%	11/28/06	5.445	50,000		
	CD	RB CANADA	5.450%	11/28/06	5.445	50,000		
	CD	RB CANADA	5.450%	11/28/06	5.445	50,000		
	CD	RB CANADA	5.450%	11/28/06	5.445	50,000		
	DISC NOTES	FHLMC		11/01/06	5.230	50,000		
	DISC NOTES	FHLMC		11/01/06	5.230	50,000		
	DISC NOTES	FHLMC		11/01/06	5.230	50,000		
	DISC NOTES	FHLMC		11/01/06	5.230	50,000		
	DISC NOTES	FHLMC		11/01/06	5.230	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/21/06	PURCHASES (continued)							
	DISC NOTES	FHLMC	11/01/06	5.230	50,000			
06/22/06	REDEMPTIONS							
	CP	CITIGROUP	06/22/06	5.010	50,000	7	48,708.33	5.085
	CP	GE CO	06/22/06	5.000	50,000	7	48,611.11	5.074
	CP	GE CO	06/22/06	5.000	50,000	7	48,611.11	5.074
	CP	GE CO	06/22/06	5.000	50,000	7	48,611.11	5.074
06/22/06	PURCHASES							
	CD	DEXIA	5.430%	10/27/06	5.425	50,000		
	CD	DEXIA	5.430%	10/27/06	5.425	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	GECC		06/27/06	5.010	50,000		
	CP	COUNTRY		06/27/06	5.070	22,000		
	CP	COUNTRY		06/27/06	5.070	50,000		
	CP	COUNTRY		06/27/06	5.070	50,000		
	CP	COUNTRY		06/27/06	5.070	50,000		
	CP	FCAR		07/19/06	5.250	20,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/01/06	5.220	50,000		
	DISC NOTES	FHLMC		11/28/06	5.230	25,000		
	DISC NOTES	FHLMC		11/28/06	5.230	50,000		
	DISC NOTES	FHLMC		11/28/06	5.230	50,000		
	DISC NOTES	FHLMC		11/28/06	5.230	50,000		
	DISC NOTES	FHLMC		11/28/06	5.230	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/23/06	REDEMPTIONS								
	CP	CRC	06/23/06	4.880		50,000	74	501,555.55	4.998
	CP	CRC	06/23/06	4.880		50,000	74	501,555.55	4.998
	CP	CRC	06/23/06	4.880		50,000	74	501,555.55	4.998
	CP	CRC	06/23/06	4.880		50,000	74	501,555.55	4.998
	CP	NCAT	06/23/06	4.830		50,000	93	623,875.00	4.959
	CP	NCAT	06/23/06	4.830		50,000	93	623,875.00	4.959
06/23/06	PURCHASES								
	TREAS	NOTES	4.875%	05/31/08	5.255	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.255	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.255	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.255	50,000			
06/26/06	NO REDEMPTIONS								
06/26/06	PURCHASES								
	CD	RB CANADA	5.500%	11/28/06	5.495	50,000			
	CD	RB CANADA	5.500%	11/28/06	5.495	50,000			
	CD	RB CANADA	5.500%	11/28/06	5.495	50,000			
	CD	RB CANADA	5.500%	11/28/06	5.495	50,000			
	CD	NOVA SCOT	5.500%	11/28/06	5.500	50,000			
	CD	NOVA SCOT	5.500%	11/28/06	5.500	50,000			
	CD	ZIONS	5.530%	11/28/06	5.530	50,000			
	CD	ZIONS	5.530%	11/28/06	5.530	50,000			
	CP	TOYOTA		11/01/06	5.360	20,000			
	CP	TOYOTA		11/01/06	5.360	50,000			
	CP	BEAR		11/01/06	5.400	40,000			
	CP	HSBC		11/01/06	5.380	50,000			
	CP	HSBC		11/01/06	5.380	50,000			
	CP	BEAR		11/01/06	5.400	50,000			
	CP	BEAR		11/01/06	5.400	50,000			
	CP	HSBC		11/28/06	5.410	50,000			
	CP	HSBC		11/28/06	5.410	50,000			
	CP	HSBC		11/28/06	5.410	50,000			
	CP	HSBC		11/28/06	5.410	50,000			
	CP	HSBC		11/28/06	5.410	50,000			
	FR	SBA	5.075%	06/25/31	5.075	6,416			
	TREAS	BILLS		12/21/06	5.073	50,000			
	TREAS	BILLS		12/21/06	5.073	50,000			
	TREAS	BILLS		12/21/06	5.073	50,000			
	TREAS	BILLS		12/21/06	5.073	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			
	TREAS	NOTES	4.875%	05/31/08	5.261	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
06/26/06	PURCHASES (continued)										
	TREAS	NOTES	4.875%	05/31/08	5.261		50,000				
06/27/06	REDEMPTIONS										
	CP	COUNTRY		06/27/06	5.070		22,000		5	15,491.67	5.144
	CP	COUNTRY		06/27/06	5.070		50,000		5	35,208.33	5.144
	CP	COUNTRY		06/27/06	5.070		50,000		5	35,208.33	5.144
	CP	COUNTRY		06/27/06	5.070		50,000		5	35,208.33	5.144
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	5.010		50,000		5	34,791.67	5.083
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	GECC		06/27/06	4.910		50,000		68	463,722.22	5.025
	CP	CAFCO		06/27/06	4.875		50,000		81	548,437.50	4.998
	CP	CAFCO		06/27/06	4.875		50,000		81	548,437.50	4.998
	CP	CAFCO		06/27/06	4.875		50,000		81	548,437.50	4.998
	CP	CRC		06/27/06	4.860		50,000		84	567,000.00	4.984
	CP	CRC		06/27/06	4.860		50,000		84	567,000.00	4.984
06/27/06	PURCHASES										
	CB FR	COUNTRY	5.560%	06/27/07	5.560		25,000				
	CP	NCAT		07/19/06	5.250		50,000				
	CP	NCAT		07/19/06	5.250		50,000				
	CP	NCAT		07/19/06	5.250		50,000				
	CP	NCAT		07/19/06	5.250		50,000				
	CP	TOYOTA		07/26/06	5.250		25,000				
	CP	TOYOTA		07/26/06	5.250		50,000				
	TREAS	BILLS		12/21/06	5.073		50,000				
	TREAS	BILLS		12/21/06	5.073		50,000				
	TREAS	BILLS		12/21/06	5.077		50,000				
	TREAS	BILLS		12/21/06	5.077		50,000				
	TREAS	NOTES	4.875%	05/31/08	5.229		50,000				
	TREAS	NOTES	4.875%	05/31/08	5.229		50,000				
06/28/06	NO REDEMPTIONS										
06/28/06	PURCHASES										
	AGENCY	FHLB	5.350%	02/28/07	5.350		50,000				
	AGENCY	FHLB	5.350%	02/28/07	5.350		50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
06/28/06	PURCHASES (continued)										
	AGENCY	FHLB	5.350%	02/28/07	5.350	50,000					
	AGENCY	FHLB	5.350%	02/28/07	5.350	50,000					
	CD	ZIONS	5.390%	08/28/06	5.390	50,000					
	CD	ZIONS	5.390%	08/28/06	5.390	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/29/06	5.040	50,000					
	CP	GECC		06/30/06	5.100	50,000					
	CP	GECC		06/30/06	5.100	50,000					
	CP	GECC		06/30/06	5.100	50,000					
	CP	GECC		06/30/06	5.100	50,000					
	CP	MORG STAN		07/03/06	5.260	50,000					
	CP	MORG STAN		07/03/06	5.260	50,000					
	CP	MORG STAN		07/03/06	5.260	50,000					
	CP	MORG STAN		07/03/06	5.260	50,000					
	CP	BEAR		11/28/06	5.420	50,000					
	CP	BEAR		11/28/06	5.420	50,000					
	CP	B/A		11/28/06	5.415	50,000					
	CP	B/A		11/28/06	5.415	50,000					
	DISC NOTES	FHLB		11/28/06	5.280	50,000					
	DISC NOTES	FHLB		11/28/06	5.280	50,000					
	TREAS	BILLS		12/21/06	5.070	50,000					
	TREAS	BILLS		12/21/06	5.070	50,000					

06/29/06 REDEMPTIONS

CD	US BANK	4.920%	06/29/06	4.920	50,000	91	621,833.33	4.988
CD	US BANK	4.920%	06/29/06	4.920	50,000	91	621,833.33	4.988
CD	US BANK	4.920%	06/29/06	4.920	50,000	91	621,833.33	4.988
CD	US BANK	4.920%	06/29/06	4.920	50,000	91	621,833.33	4.988
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	GECC		06/29/06	5.040	50,000	1	7,000.00	5.111
CP	MORG STAN		06/29/06	5.020	50,000	15	104,583.33	5.100
CP	MORG STAN		06/29/06	5.020	50,000	15	104,583.33	5.100
CP	MORG STAN		06/29/06	5.020	50,000	15	104,583.33	5.100
CP	MORG STAN		06/29/06	5.020	50,000	15	104,583.33	5.100
CP	MORG STAN		06/29/06	5.030	50,000	20	139,722.22	5.114
CP	MORG STAN		06/29/06	5.030	50,000	20	139,722.22	5.114
CP	MORG STAN		06/29/06	5.030	50,000	20	139,722.22	5.114

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/29/06	REDEMPTIONS (continued)								
	CP	MORG STAN	06/29/06	5.030		50,000	20	139,722.22	5.114
	CP	HSBC	06/29/06	5.040		50,000	22	154,000.00	5.126
	CP	HSBC	06/29/06	5.040		50,000	22	154,000.00	5.126
	CP	COUNTRY	06/29/06	5.000		40,000	63	350,000.00	5.114
	CP	COUNTRY	06/29/06	5.000		50,000	63	437,500.00	5.114
	TREAS	BILLS	06/29/06	4.455		50,000	127	785,812.50	4.589
	TREAS	BILLS	06/29/06	4.455		50,000	127	785,812.50	4.589
	TREAS	BILLS	06/29/06	4.265		50,000	163	965,548.61	4.409
	TREAS	BILLS	06/29/06	4.265		50,000	163	965,548.61	4.409
	TREAS	BILLS	06/29/06	4.265		50,000	163	965,548.61	4.409
	TREAS	BILLS	06/29/06	4.265		50,000	163	965,548.61	4.409
06/29/06	RRP								
	TREAS	BILLS	07/27/06	4.790		50,000	22	-145,043.86	-4.901
	TREAS	BILLS	07/27/06	4.790		50,000	22	-145,043.86	-4.901
	TREAS	BILLS	07/27/06	4.780		50,000	20	-131,947.92	-4.846
	TREAS	BILLS	07/27/06	4.780		50,000	20	-131,947.92	-4.846
	TREAS	BILLS	07/27/06	4.780		50,000	20	-131,947.92	-4.846
	TREAS	BILLS	07/27/06	4.780		50,000	20	-131,947.92	-4.846
	TREAS	BILLS	06/29/06	4.770		50,000	15	-99,126.56	-4.836
	TREAS	BILLS	06/29/06	4.770		50,000	15	-99,126.56	-4.836
	TREAS	BILLS	06/29/06	4.770		50,000	15	-99,126.56	-4.836
	TREAS	BILLS	06/29/06	4.770		50,000	15	-99,126.56	-4.836
06/29/06	PURCHASES								
	CP	COUNTRY	06/30/06	5.170		5,000			
	CP	COUNTRY	06/30/06	5.170		50,000			
	CP	COUNTRY	06/30/06	5.170		50,000			
	CP	NCAT	06/30/06	5.110		50,000			
06/30/06	SALES								
	TREAS	BILLS	07/27/06	4.430		50,000	121	766,069.44	4.710
	TREAS	BILLS	07/27/06	4.430		50,000	121	766,069.44	4.710
	TREAS	BILLS	07/27/06	4.430		50,000	121	766,069.44	4.710
	TREAS	BILLS	07/27/06	4.430		50,000	121	766,069.44	4.710
	TREAS	BILLS	07/27/06	4.430		50,000	123	776,583.50	4.700
	TREAS	BILLS	07/27/06	4.430		50,000	123	776,583.50	4.700
06/30/06	REDEMPTIONS								
	BN	WORLD	4.850%	06/30/06	4.850	50,000	107	720,763.89	4.917
	BN	WORLD	4.850%	06/30/06	4.850	50,000	107	720,763.89	4.917
	BN	B/A	4.870%	06/30/06	4.870	50,000	108	730,500.00	4.938
	BN	B/A	4.870%	06/30/06	4.870	50,000	108	730,500.00	4.938
	BN	B/A	4.870%	06/30/06	4.870	50,000	108	730,500.00	4.938
	BN	B/A	4.870%	06/30/06	4.870	50,000	108	730,500.00	4.938
	BN	B/A	4.820%	06/30/06	4.820	50,000	123	823,416.67	4.887

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/ MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/30/06	REDEMPTIONS (continued)								
BN	B/A		4.820%	06/30/06	4.820	50,000	123	823,416.67	4.887
BN	B/A		4.820%	06/30/06	4.820	50,000	123	823,416.67	4.887
BN	B/A		4.820%	06/30/06	4.820	50,000	123	823,416.67	4.887
BN	B/A		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
BN	B/A		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
BN	B/A		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
BN	B/A		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
CD	WA MU, FA		4.900%	06/30/06	4.900	15,000	93	189,875.00	4.968
CD	WA MU, FA		4.900%	06/30/06	4.900	50,000	93	632,916.67	4.968
CD	US BANK		4.900%	06/30/06	4.900	50,000	98	666,944.44	4.968
CD	US BANK		4.900%	06/30/06	4.900	50,000	98	666,944.44	4.968
CD	MONTREAL		4.880%	06/30/06	4.880	25,000	99	335,500.00	4.948
CD	MONTREAL		4.880%	06/30/06	4.880	50,000	99	671,000.00	4.948
CD	MONTREAL		4.880%	06/30/06	4.880	50,000	99	671,000.00	4.948
CD	US BANK		4.890%	06/30/06	4.890	35,000	100	475,416.67	4.958
CD	US BANK		4.890%	06/30/06	4.890	50,000	100	679,166.67	4.958
CD	US BANK		4.890%	06/30/06	4.890	50,000	100	679,166.67	4.958
CD	RABO		4.850%	06/30/06	4.850	50,000	105	707,291.67	4.917
CD	RABO		4.850%	06/30/06	4.850	50,000	105	707,291.67	4.917
CD	RABO		4.850%	06/30/06	4.850	50,000	105	707,291.67	4.917
CD	RABO		4.850%	06/30/06	4.850	50,000	105	707,291.67	4.917
CD	WA MU, FA		4.860%	06/30/06	4.860	50,000	105	708,750.00	4.928
CD	WA MU, FA		4.860%	06/30/06	4.860	50,000	105	708,750.00	4.928
CD	WA MU, FA		4.860%	06/30/06	4.860	50,000	105	708,750.00	4.928
CD	RABO		4.850%	06/30/06	4.850	50,000	106	714,027.78	4.917
CD	RABO		4.850%	06/30/06	4.850	50,000	106	714,027.78	4.917
CD	SVENSKA		4.850%	06/30/06	4.850	50,000	106	714,027.78	4.917
CD	SVENSKA		4.850%	06/30/06	4.850	50,000	106	714,027.78	4.917
CD	CIBC		4.630%	06/30/06	4.630	50,000	158	1,016,027.78	4.694
CD	CIBC		4.630%	06/30/06	4.630	50,000	158	1,016,027.78	4.694
CD	RABO		4.610%	06/30/06	4.610	50,000	161	1,030,847.22	4.674
CD	RABO		4.610%	06/30/06	4.610	50,000	161	1,030,847.22	4.674
CD	TORONTO		4.626%	06/30/06	4.620	50,000	161	1,033,111.40	4.684
CD	TORONTO		4.626%	06/30/06	4.620	50,000	161	1,033,111.40	4.684
CD	CR SUISSE		4.655%	06/30/06	4.645	50,000	162	1,045,171.07	4.710
CD	CR SUISSE		4.655%	06/30/06	4.645	50,000	162	1,045,171.07	4.710
CD	TORONTO		4.620%	06/30/06	4.605	50,000	163	1,042,590.20	4.669
CD	TORONTO		4.620%	06/30/06	4.605	50,000	163	1,042,590.20	4.669
CD	TORONTO		4.620%	06/30/06	4.605	50,000	163	1,042,590.20	4.669
CD	TORONTO		4.620%	06/30/06	4.605	50,000	163	1,042,590.20	4.669
CD	BNP PARIBAS		4.610%	06/30/06	4.610	50,000	164	1,050,055.56	4.674
CD	BNP PARIBAS		4.610%	06/30/06	4.610	50,000	164	1,050,055.56	4.674
CD	SOC GEN		4.620%	06/30/06	4.620	20,000	172	441,466.67	4.684
CD	SOC GEN		4.620%	06/30/06	4.620	50,000	172	1,103,666.67	4.684
CD	CALYON		4.620%	06/30/06	4.620	50,000	175	1,122,916.67	4.684
CD	CALYON		4.620%	06/30/06	4.620	50,000	175	1,122,916.67	4.684
CD	CIBC		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
CD	CIBC		4.620%	06/30/06	4.620	50,000	178	1,142,166.67	4.684
CD	CR SUISSE		4.640%	06/30/06	4.630	50,000	178	1,144,694.22	4.694
CD	CR SUISSE		4.640%	06/30/06	4.630	50,000	178	1,144,694.22	4.694

POOLED MONEY INVESTMENT ACCOUNT

[illegible]

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/30/06	PURCHASES							
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	BN	B/A	5.500%	11/28/06	5.500	50,000		
	CD	US BANK	5.510%	11/28/06	5.510	50,000		
	CD	US BANK	5.510%	11/28/06	5.510	50,000		
	CD	US BANK	5.510%	11/28/06	5.510	50,000		
	CD	US BANK	5.510%	11/28/06	5.510	50,000		
	CD	FORTIS	5.520%	12/27/06	5.520	50,000		
	CD	FORTIS	5.520%	12/27/06	5.520	50,000		
	CP	NCAT		10/27/06	5.360	50,000		
	CP	HSBC		11/01/06	5.360	50,000		
	CP	HSBC		11/01/06	5.360	50,000		
	CP	HSBC		11/01/06	5.360	50,000		
	CP	HSBC		11/01/06	5.360	50,000		
	CP	BEAR		11/09/06	5.380	10,000		
	CP	BEAR		11/09/06	5.380	50,000		
	CP	BEAR		11/09/06	5.380	50,000		
	CP	B/A		11/20/06	5.370	40,000		
	CP	TOYOTA		11/22/06	5.350	50,000		
	CP	TOYOTA		11/22/06	5.350	50,000		
	CP	TOYOTA		11/22/06	5.350	50,000		

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	04/07/06	4.880	4,500,000.00	10/06/06
<u>ALHAMBRA</u>				
Omni Bank, NA	04/07/06	4.720	4,000,000.00	07/07/06
Omni Bank, NA	05/11/06	4.940	2,000,000.00	08/10/06
Omni Bank, NA	05/19/06	4.880	4,000,000.00	08/18/06
Omni Bank, NA	06/01/06	4.880	4,000,000.00	08/31/06
Omni Bank, NA	06/09/06	4.920	6,000,000.00	09/08/06
The Bank of East Asia (USA), NA	01/12/06	4.480	3,095,000.00	07/13/06
The Bank of East Asia (USA), NA	05/11/06	4.940	3,000,000.00	08/10/06
The Bank of East Asia (USA), NA	02/16/06	4.770	6,000,000.00	08/17/06
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	01/12/06	4.470	5,000,000.00	07/13/06
Mid State Bank and Trust	02/08/06	4.700	5,000,000.00	08/09/06
Mid State Bank and Trust	03/09/06	4.830	5,000,000.00	09/07/06
Mid State Bank and Trust	04/12/06	4.910	5,000,000.00	10/11/06
Mid State Bank and Trust	05/17/06	5.040	5,000,000.00	11/15/06
Mid State Bank and Trust	06/09/06	5.100	5,000,000.00	12/08/06
<u>BREA</u>				
Pacific Western National Bank	05/03/06	4.790	4,000,000.00	08/02/06
<u>CALABASAS</u>				
First Bank of Beverly Hills	03/02/06	4.800	10,000,000.00	08/31/06
First Bank of Beverly Hills	05/04/06	5.010	10,000,000.00	11/02/06
First Bank of Beverly Hills	06/01/06	5.050	10,000,000.00	11/30/06
First Bank of Beverly Hills	06/08/06	5.070	20,000,000.00	12/07/06
First Bank of Beverly Hills	06/14/06	5.120	10,000,000.00	12/13/06
<u>CAMARILLO</u>				
First California Bank	01/25/06	4.550	6,000,000.00	07/26/06
First California Bank	05/17/06	4.880	6,000,000.00	08/16/06
First California Bank	05/31/06	4.900	12,000,000.00	08/30/06
First California Bank	06/02/06	4.860	6,000,000.00	09/01/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	04/05/06	4.660	8,000,000.00	07/06/06
Western Sierra National Bank	01/11/06	4.420	5,000,000.00	07/12/06
<u>CHATSWORTH</u>				
Premier America Credit Union	04/06/06	4.730	20,000,000.00	07/07/06
Premier America Credit Union	05/05/06	4.890	10,000,000.00	08/04/06
Premier America Credit Union	06/09/06	4.920	10,000,000.00	09/08/06
<u>CHICO</u>				
Tri Counties Bank	06/15/06	5.180	20,000,000.00	12/14/06
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	04/27/06	4.820	6,000,000.00	07/27/06
EverTrust Bank	05/03/06	4.810	5,000,000.00	08/02/06
EverTrust Bank	06/09/06	4.920	6,000,000.00	09/08/06
<u>CONCORD</u>				
Cal State 9 Credit Union	05/25/06	5.050	10,000,000.00	11/22/06
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	02/09/06	4.700	5,000,000.00	08/10/06
Operating Engineers Local # 3 FCU	04/05/06	4.870	5,000,000.00	10/04/06
Operating Engineers Local # 3 FCU	06/09/06	5.080	10,000,000.00	12/08/06
<u>EL CENTRO</u>				
Rabobank	03/02/06	4.800	25,000,000.00	08/31/06
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	04/20/06	4.790	2,000,000.00	07/20/06
First Coastal Bank, NA	05/05/06	4.890	3,000,000.00	08/04/06
First Coastal Bank, NA	05/18/06	4.880	2,000,000.00	08/17/06
First Coastal Bank, NA	06/01/06	4.890	2,000,000.00	08/31/06
First Coastal Bank, NA	06/16/06	4.970	5,000,000.00	09/15/06
First Coastal Bank, NA	06/21/06	4.980	2,000,000.00	09/20/06
Xerox Federal Credit Union	04/19/06	4.780	10,000,000.00	07/19/06
Xerox Federal Credit Union	03/15/06	4.880	7,000,000.00	09/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
Xerox Federal Credit Union	05/19/06	5.080	20,000,000.00	11/17/06
Xerox Federal Credit Union	06/02/06	5.120	20,000,000.00	12/01/06
<u>FAIRFIELD</u>				
Westamerica Bank	04/06/06	4.720	60,000,000.00	07/07/06
Westamerica Bank	04/14/06	4.760	65,000,000.00	07/14/06
Westamerica Bank	04/20/06	4.780	65,000,000.00	07/20/06
Westamerica Bank	04/28/06	4.830	25,000,000.00	07/28/06
Westamerica Bank	05/10/06	4.880	5,000,000.00	08/09/06
Westamerica Bank	05/17/06	4.880	75,000,000.00	08/16/06
Westamerica Bank	06/09/06	4.920	25,000,000.00	09/08/06
<u>FRESNO</u>				
United Security Bank	04/19/06	4.750	40,000,000.00	07/19/06
United Security Bank	05/25/06	4.890	5,000,000.00	08/24/06
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	01/20/06	4.510	8,000,000.00	07/21/06
Fullerton Community Bank, FSB	02/03/06	4.650	5,000,000.00	08/04/06
Fullerton Community Bank, FSB	05/17/06	5.040	19,000,000.00	11/15/06
<u>GOLETA</u>				
Pacific Capital Bank, NA	02/08/06	4.700	24,500,000.00	08/09/06
Pacific Capital Bank, NA	02/10/06	4.720	72,000,000.00	08/09/06
Pacific Capital Bank, NA	03/09/06	4.830	40,000,000.00	09/07/06
Pacific Capital Bank, NA	03/30/06	4.850	78,000,000.00	09/28/06
Pacific Capital Bank, NA	06/07/06	5.050	85,000,000.00	12/06/06
Pacific Capital Bank, NA	06/21/06	5.240	15,000,000.00	12/20/06
<u>GRANADA HILLS</u>				
First Private Bank & Trust	01/19/06	4.470	3,000,000.00	07/20/06
First Private Bank & Trust	03/17/06	4.840	2,000,000.00	09/15/06
First Private Bank & Trust	06/01/06	5.050	7,000,000.00	11/30/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>IRVINE</u>				
Commerce West Bank, NA	01/06/06	4.410	5,000,000.00	07/07/06
Commerce West Bank, NA	05/18/06	5.010	500,000.00	11/16/06
Commercial Capital Bank	04/14/06	4.760	105,000,000.00	07/14/06
Commercial Capital Bank	04/07/06	4.880	70,000,000.00	10/06/06
Commercial Capital Bank	05/25/06	5.070	20,000,000.00	11/15/06
Commercial Capital Bank	05/17/06	5.040	115,000,000.00	11/15/06
Commercial Capital Bank	06/15/06	5.190	50,000,000.00	12/14/06
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	01/05/06	4.410	25,000,000.00	07/06/06
Farmers & Merchants Bk Cen CA	05/30/06	4.870	25,000,000.00	08/30/06
Farmers & Merchants Bk Cen CA	06/15/06	4.970	10,000,000.00	09/14/06
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/06/06	4.700	10,000,000.00	07/06/06
1st Century Bank, NA	06/15/06	4.950	10,000,000.00	09/14/06
1st Century Bank, NA	03/24/06	4.830	5,000,000.00	09/22/06
Broadway Federal Bank, FSB	01/06/06	4.440	2,500,000.00	07/07/06
Broadway Federal Bank, FSB	01/06/06	4.440	6,000,000.00	07/07/06
Broadway Federal Bank, FSB	06/09/06	5.110	3,000,000.00	12/08/06
Cathay Bank	02/27/06	4.770	25,000,000.00	08/30/06
Cathay Bank	04/06/06	4.880	38,000,000.00	10/05/06
Cathay Bank	04/20/06	4.960	25,000,000.00	10/19/06
Cathay Bank	05/10/06	5.050	25,000,000.00	11/08/06
Cathay Bank	05/17/06	5.040	40,000,000.00	11/15/06
Cathay Bank	06/01/06	5.070	42,000,000.00	11/30/06
Cathay Bank	06/08/06	5.090	55,000,000.00	12/07/06
Cathay Bank	06/15/06	5.180	25,000,000.00	12/14/06
CHB America Bank	04/13/06	4.720	4,300,000.00	07/13/06
Citibank (West), FSB	04/06/06	4.730	150,000,000.00	07/06/06
Citibank (West), FSB	04/13/06	4.750	100,000,000.00	07/13/06
Citibank (West), FSB	04/26/06	4.810	50,000,000.00	07/19/06
Citibank (West), FSB	04/19/06	4.760	100,000,000.00	07/19/06
Commonwealth Business Bank	01/13/06	4.490	5,000,000.00	07/14/06
Commonwealth Business Bank	06/21/06	4.970	5,000,000.00	09/20/06
Commonwealth Business Bank	04/07/06	4.900	5,000,000.00	10/06/06
Eastern International Bank	05/03/06	4.970	900,000.00	11/01/06
Eastern International Bank	06/08/06	5.070	1,000,000.00	12/07/06
Far East National Bank	05/03/06	4.820	25,000,000.00	08/02/06
Far East National Bank	05/10/06	4.890	25,000,000.00	08/09/06
Far East National Bank	06/08/06	4.920	25,000,000.00	09/07/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Far East National Bank	04/20/06	4.970	25,000,000.00	10/19/06
First Standard Bank	06/28/06	5.040	10,000,000.00	09/27/06
Hanmi Bank	01/12/06	4.450	25,000,000.00	07/13/06
Hanmi Bank	01/27/06	4.550	10,000,000.00	07/28/06
Hanmi Bank	02/02/06	4.620	40,000,000.00	08/03/06
Hanmi Bank	03/02/06	4.780	20,000,000.00	08/31/06
Hanmi Bank	06/14/06	4.930	20,000,000.00	09/13/06
Hanmi Bank	03/15/06	4.830	25,000,000.00	09/13/06
Hanmi Bank	04/13/06	4.910	10,000,000.00	10/12/06
Hanmi Bank	05/04/06	5.010	25,000,000.00	11/02/06
Hanmi Bank	06/01/06	5.050	25,000,000.00	11/30/06
Manufacturers Bank	01/20/06	4.510	25,000,000.00	07/21/06
Manufacturers Bank	02/16/06	4.760	25,000,000.00	08/17/06
Manufacturers Bank	06/22/06	4.960	25,000,000.00	09/20/06
Manufacturers Bank	06/21/06	4.970	25,000,000.00	09/20/06
Mellon 1st Business Bank, NA	04/14/06	4.760	75,000,000.00	07/14/06
Mellon 1st Business Bank, NA	06/15/06	4.970	50,000,000.00	09/14/06
Mirae Bank	02/03/06	4.610	3,000,000.00	08/04/06
Mirae Bank	02/23/06	4.700	2,500,000.00	08/24/06
Mirae Bank	03/23/06	4.820	2,500,000.00	09/21/06
Mirae Bank	04/14/06	4.910	4,000,000.00	10/13/06
Mirae Bank	05/24/06	4.980	3,000,000.00	11/22/06
Mirae Bank	05/30/06	5.000	2,000,000.00	11/29/06
Nara Bank, NA	01/19/06	4.470	10,000,000.00	07/20/06
Nara Bank, NA	02/01/06	4.600	20,000,000.00	08/02/06
Nara Bank, NA	02/09/06	4.700	5,000,000.00	08/10/06
Nara Bank, NA	02/16/06	4.740	10,000,000.00	08/17/06
Nara Bank, NA	04/20/06	4.940	15,000,000.00	10/19/06
Nara Bank, NA	05/05/06	5.030	20,000,000.00	11/03/06
OneUnited Bank	04/13/06	4.750	10,000,000.00	07/13/06
OneUnited Bank	02/16/06	4.770	5,000,000.00	08/17/06
OneUnited Bank	06/07/06	4.870	10,000,000.00	09/06/06
OneUnited Bank	03/23/06	4.870	5,000,000.00	09/21/06
Preferred Bank	05/05/06	4.860	4,000,000.00	08/04/06
Preferred Bank	06/15/06	4.950	61,000,000.00	09/14/06
Preferred Bank	06/23/06	4.960	10,000,000.00	09/22/06
Saehan Bank	05/19/06	5.050	8,000,000.00	11/17/06
Shinhan Bank America	05/15/06	5.020	10,000,000.00	11/15/06
Shinhan Bank America	06/23/06	5.280	6,000,000.00	12/22/06
State Bank of India (California)	04/06/06	4.720	3,000,000.00	07/07/06
State Bank of India (California)	01/26/06	4.550	3,000,000.00	07/27/06
State Bank of India (California)	02/16/06	4.760	2,000,000.00	08/17/06
Wilshire State Bank	04/14/06	4.740	19,000,000.00	07/14/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Wilshire State Bank	05/11/06	4.920	8,000,000.00	08/10/06
Wilshire State Bank	05/31/06	4.880	58,000,000.00	08/30/06
Wilshire State Bank	06/15/06	4.950	3,000,000.00	09/14/06
Wilshire State Bank	06/15/06	4.950	33,000,000.00	09/14/06
<u>MERCED</u>				
County Bank	04/14/06	4.760	10,000,000.00	07/14/06
County Bank	03/03/06	4.790	5,000,000.00	09/01/06
County Bank	06/08/06	4.910	10,000,000.00	09/07/06
<u>NATIONAL CITY</u>				
Neighborhood National Bank	01/20/06	4.510	2,000,000.00	07/21/06
Neighborhood National Bank	02/01/06	4.620	2,000,000.00	08/02/06
<u>NEWPORT BEACH</u>				
Independence Bank	06/21/06	4.980	2,000,000.00	09/20/06
Independence Bank	04/06/06	4.890	3,500,000.00	10/05/06
Independence Bank	05/15/06	5.050	3,000,000.00	11/15/06
Orange County Business Bank, NA	04/06/06	4.680	6,000,000.00	07/07/06
Orange County Business Bank, NA	01/12/06	4.430	4,000,000.00	07/13/06
Orange County Business Bank, NA	01/26/06	4.510	4,000,000.00	07/27/06
Orange County Business Bank, NA	05/17/06	5.000	2,000,000.00	11/15/06
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	04/14/06	4.770	5,000,000.00	07/14/06
SAFE Credit Union	05/11/06	4.950	20,000,000.00	08/10/06
<u>OAKDALE</u>				
Oak Valley Community Bank	04/14/06	4.760	2,500,000.00	07/14/06
Oak Valley Community Bank	06/15/06	4.970	3,500,000.00	09/14/06
<u>OAKLAND</u>				
Metropolitan Bank	01/20/06	4.510	1,000,000.00	07/21/06
Metropolitan Bank	01/26/06	4.550	1,500,000.00	07/27/06
Metropolitan Bank	02/23/06	4.720	2,000,000.00	08/24/06
Metropolitan Bank	03/22/06	4.810	2,000,000.00	09/20/06
Metropolitan Bank	06/01/06	5.050	1,500,000.00	11/30/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ONTARIO</u>				
Citizens Business Bank	04/07/06	4.720	25,000,000.00	07/07/06
Citizens Business Bank	05/05/06	4.880	30,000,000.00	08/04/06
Citizens Business Bank	05/18/06	4.870	30,000,000.00	08/17/06
Citizens Business Bank	06/02/06	4.860	25,000,000.00	09/01/06
Citizens Business Bank	06/16/06	4.960	30,000,000.00	09/15/06
<u>PALO ALTO</u>				
Greater Bay Bank, NA	01/11/06	4.440	15,000,000.00	07/12/06
Greater Bay Bank, NA	01/11/06	4.440	25,000,000.00	07/12/06
Greater Bay Bank, NA	03/01/06	4.790	25,000,000.00	08/30/06
Greater Bay Bank, NA	03/09/06	4.830	45,500,000.00	09/07/06
Greater Bay Bank, NA	04/19/06	4.970	50,000,000.00	10/18/06
Greater Bay Bank, NA	05/11/06	5.080	50,000,000.00	11/09/06
Greater Bay Bank, NA	05/17/06	5.040	33,500,000.00	11/15/06
Greater Bay Bank, NA	05/24/06	5.020	25,000,000.00	11/22/06
Greater Bay Bank, NA	06/01/06	5.070	55,000,000.00	11/30/06
Greater Bay Bank, NA	06/07/06	5.050	46,000,000.00	12/06/06
Greater Bay Bank, NA	06/14/06	5.140	30,000,000.00	12/13/06
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	02/03/06	4.650	2,000,000.00	08/04/06
Malaga Bank, FSB	02/17/06	4.750	10,000,000.00	08/18/06
Malaga Bank, FSB	03/03/06	4.790	4,000,000.00	09/01/06
Malaga Bank, FSB	03/15/06	4.850	9,000,000.00	09/13/06
Malaga Bank, FSB	04/06/06	4.880	5,000,000.00	10/05/06
Malaga Bank, FSB	05/10/06	5.050	7,000,000.00	11/08/06
Malaga Bank, FSB	06/14/06	5.140	3,000,000.00	12/13/06
<u>PASADENA</u>				
Community Bank	04/06/06	4.720	10,000,000.00	07/06/06
Community Bank	04/07/06	4.720	10,000,000.00	07/07/06
Community Bank	04/12/06	4.720	15,000,000.00	07/12/06
Community Bank	05/03/06	4.810	25,000,000.00	08/02/06
Community Bank	05/04/06	4.860	15,000,000.00	08/03/06
Community Bank	06/14/06	4.950	20,000,000.00	09/13/06
Wescom Credit Union	04/06/06	4.750	25,000,000.00	07/07/06
Wescom Credit Union	04/12/06	4.750	65,000,000.00	07/12/06
Wescom Credit Union	04/27/06	4.850	25,000,000.00	07/27/06
Wescom Credit Union	05/18/06	4.900	35,000,000.00	08/17/06
Wescom Credit Union	06/16/06	4.980	15,000,000.00	09/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (continued)</u>				
Wescom Credit Union	03/22/06	4.860	50,000,000.00	09/20/06
<u>PLACERVILLE</u>				
El Dorado Savings Bank	01/30/06	4.570	10,000,000.00	08/02/06
El Dorado Savings Bank	06/21/06	4.950	10,000,000.00	09/20/06
El Dorado Savings Bank	04/28/06	4.990	5,000,000.00	10/27/06
El Dorado Savings Bank	05/03/06	4.970	10,000,000.00	11/01/06
<u>PLEASANTON</u>				
Valley Community Bank	03/17/06	4.860	6,000,000.00	09/15/06
<u>POMONA</u>				
PFF Bank & Trust	01/19/06	4.490	20,000,000.00	07/20/06
PFF Bank & Trust	02/24/06	4.750	20,000,000.00	08/25/06
PFF Bank & Trust	02/27/06	4.770	20,000,000.00	08/30/06
PFF Bank & Trust	03/03/06	4.790	20,000,000.00	09/01/06
PFF Bank & Trust	05/04/06	5.030	20,000,000.00	11/02/06
PFF Bank & Trust	06/07/06	5.050	20,000,000.00	12/06/06
<u>PORTERVILLE</u>				
Bank of the Sierra	01/19/06	4.490	10,000,000.00	07/20/06
Bank of the Sierra	06/15/06	4.950	10,000,000.00	09/14/06
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	05/03/06	4.810	20,000,000.00	08/02/06
La Jolla Bank, FSB	05/03/06	4.810	25,000,000.00	08/02/06
La Jolla Bank, FSB	05/11/06	4.940	15,000,000.00	08/10/06
La Jolla Bank, FSB	05/17/06	4.880	25,000,000.00	08/16/06
La Jolla Bank, FSB	06/01/06	4.880	10,000,000.00	08/31/06
La Jolla Bank, FSB	06/01/06	4.880	35,000,000.00	08/31/06
La Jolla Bank, FSB	06/15/06	4.950	10,000,000.00	09/14/06
La Jolla Bank, FSB	06/16/06	4.940	5,000,000.00	09/15/06
<u>REDWOOD CITY</u>				
Provident Central Credit Union	04/27/06	5.000	20,000,000.00	10/26/06
Provident Central Credit Union	06/01/06	5.070	20,000,000.00	11/30/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
The Mechanics Bank	01/06/06	4.440	10,000,000.00	07/07/06
The Mechanics Bank	04/14/06	4.770	10,000,000.00	07/14/06
The Mechanics Bank	04/20/06	4.780	10,000,000.00	07/20/06
The Mechanics Bank	01/25/06	4.550	20,000,000.00	07/26/06
The Mechanics Bank	04/28/06	4.840	10,000,000.00	07/28/06
The Mechanics Bank	02/02/06	4.650	10,000,000.00	08/03/06
The Mechanics Bank	05/05/06	4.890	10,000,000.00	08/04/06
The Mechanics Bank	03/03/06	4.800	10,000,000.00	09/01/06
The Mechanics Bank	06/08/06	4.920	10,000,000.00	09/07/06
The Mechanics Bank	03/15/06	4.860	10,000,000.00	09/13/06
The Mechanics Bank	04/05/06	4.900	10,000,000.00	10/04/06
<u>RIVERSIDE</u>				
Provident Savings Bank	01/05/06	4.410	25,000,000.00	07/06/06
Provident Savings Bank	02/16/06	4.760	25,000,000.00	08/17/06
Provident Savings Bank	03/20/06	4.820	25,000,000.00	09/20/06
Provident Savings Bank	03/23/06	4.840	25,000,000.00	09/21/06
<u>ROCKLIN</u>				
Five Star Bank	01/05/06	4.370	12,000,000.00	07/06/06
Five Star Bank	01/25/06	4.500	2,000,000.00	07/26/06
Five Star Bank	02/10/06	4.680	3,000,000.00	08/11/06
Five Star Bank	06/15/06	4.930	3,000,000.00	09/14/06
<u>SACRAMENTO</u>				
American River Bank	01/06/06	4.430	1,000,000.00	07/07/06
American River Bank	01/26/06	4.550	1,500,000.00	07/27/06
American River Bank	02/24/06	4.750	2,000,000.00	08/25/06
American River Bank	03/09/06	4.830	1,000,000.00	09/07/06
American River Bank	03/16/06	4.850	1,250,000.00	09/14/06
American River Bank	03/23/06	4.860	2,000,000.00	09/21/06
American River Bank	04/05/06	4.890	1,500,000.00	10/04/06
American River Bank	06/15/06	5.180	1,250,000.00	12/14/06
Bank of Sacramento	05/31/06	4.900	2,000,000.00	08/30/06
Bank of Sacramento	06/14/06	4.950	2,000,000.00	09/13/06
Bank of Sacramento	05/10/06	5.050	1,500,000.00	11/08/06
Merchants National Bank of Sacramento	01/19/06	4.490	2,000,000.00	07/20/06
Merchants National Bank of Sacramento	06/21/06	4.970	2,000,000.00	09/20/06
Merchants National Bank of Sacramento	04/12/06	4.910	2,000,000.00	10/11/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
River City Bank	01/27/06	4.550	3,000,000.00	07/28/06
River City Bank	05/24/06	4.840	2,000,000.00	08/23/06
River City Bank	04/05/06	4.870	2,000,000.00	10/04/06
The Golden One Credit Union	03/01/06	4.790	25,000,000.00	08/31/06
The Golden One Credit Union	06/21/06	4.970	25,000,000.00	09/20/06
U.S. Bank, NA	05/03/06	4.830	75,000,000.00	08/02/06
U.S. Bank, NA	02/09/06	4.720	100,000,000.00	08/10/06
U.S. Bank, NA	02/17/06	4.750	100,000,000.00	08/18/06
U.S. Bank, NA	02/23/06	4.740	25,000,000.00	08/24/06
U.S. Bank, NA	04/06/06	4.900	100,000,000.00	10/05/06
Union Bank of California, NA	01/13/06	4.470	175,000,000.00	07/14/06
Union Bank of California, NA	02/02/06	4.640	150,000,000.00	08/03/06
Union Bank of California, NA	06/15/06	5.180	150,000,000.00	12/14/06
<u>SAN DIEGO</u>				
First Future Credit Union	03/03/06	4.800	15,000,000.00	09/01/06
First Future Credit Union	05/24/06	5.030	15,000,000.00	11/22/06
First Future Credit Union	06/02/06	5.100	5,000,000.00	12/01/06
First Future Credit Union	06/14/06	5.160	8,000,000.00	12/13/06
First United Bank	03/15/06	4.860	1,000,000.00	09/13/06
First United Bank	04/13/06	4.940	2,000,000.00	10/12/06
<u>SAN FRANCISCO</u>				
America California Bank	01/05/06	4.390	6,000,000.00	07/06/06
America California Bank	05/15/06	5.020	2,000,000.00	11/15/06
Oceanic Bank	09/13/05	3.800	4,000,000.00	09/13/06
Trans Pacific National Bank	05/04/06	4.860	1,000,000.00	08/03/06
Trans Pacific National Bank	03/01/06	4.790	1,000,000.00	08/30/06
Trans Pacific National Bank	06/16/06	4.960	1,000,000.00	09/15/06
Trans Pacific National Bank	06/22/06	4.960	1,000,000.00	09/21/06
Trans Pacific National Bank	04/12/06	4.910	1,000,000.00	10/11/06
United Commercial Bank	01/12/06	4.470	55,000,000.00	07/13/06
United Commercial Bank	04/26/06	4.800	40,000,000.00	07/26/06
United Commercial Bank	03/01/06	4.790	50,000,000.00	08/30/06
United Commercial Bank	06/02/06	4.860	25,000,000.00	09/01/06
United Commercial Bank	06/09/06	4.920	25,000,000.00	09/08/06
United Commercial Bank	06/16/06	4.960	65,000,000.00	09/15/06
United Commercial Bank	04/13/06	4.930	90,000,000.00	10/12/06
United Commercial Bank	05/25/06	5.070	20,000,000.00	11/22/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN JOSE</u>				
Comerica Bank	02/10/06	4.720	25,000,000.00	08/11/06
Comerica Bank	02/23/06	4.740	25,000,000.00	08/24/06
Comerica Bank	04/07/06	4.880	50,000,000.00	10/06/06
Comerica Bank	04/14/06	4.950	25,000,000.00	10/13/06
Comerica Bank	04/26/06	4.960	25,000,000.00	10/25/06
Meriwest Credit Union	01/19/06	4.510	5,000,000.00	07/20/06
Meriwest Credit Union	06/07/06	4.880	5,000,000.00	09/06/06
Meriwest Credit Union	03/15/06	4.870	5,000,000.00	09/13/06
Meriwest Credit Union	04/12/06	4.930	10,000,000.00	10/11/06
Meriwest Credit Union	06/07/06	5.070	5,000,000.00	12/06/06
Santa Clara Co. Federal Credit Union	02/03/06	4.660	7,500,000.00	08/04/06
Santa Clara Co. Federal Credit Union	02/17/06	4.760	5,000,000.00	08/18/06
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	04/26/06	4.800	2,500,000.00	07/26/06
Mission Community Bank	04/05/06	4.890	2,500,000.00	10/04/06
Mission Community Bank	06/01/06	5.070	1,000,000.00	11/30/06
Mission Community Bank	06/08/06	5.090	1,000,000.00	12/07/06
San Luis Trust Bank	04/19/06	4.730	1,700,000.00	07/19/06
<u>SAN MARINO</u>				
East West Bank	05/05/06	4.880	35,000,000.00	08/04/06
East West Bank	05/10/06	4.880	50,000,000.00	08/09/06
East West Bank	05/18/06	4.870	38,000,000.00	08/17/06
East West Bank	05/24/06	4.860	25,000,000.00	08/23/06
East West Bank	06/09/06	4.920	85,000,000.00	09/08/06
East West Bank	06/14/06	4.950	50,000,000.00	09/13/06
East West Bank	06/23/06	4.980	25,000,000.00	09/22/06
East West Bank	04/07/06	4.880	50,000,000.00	10/06/06
East West Bank	04/12/06	4.910	42,000,000.00	10/11/06
<u>SAN RAFAEL</u>				
Tamalpais Bank	05/04/06	4.860	15,000,000.00	08/03/06
<u>SANTA ROSA</u>				
Summit State Bank	01/27/06	4.570	4,000,000.00	07/28/06
Summit State Bank	05/10/06	4.880	4,000,000.00	08/09/06
Summit State Bank	06/16/06	4.960	6,000,000.00	09/15/06
Summit State Bank	06/16/06	4.960	6,000,000.00	09/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SONORA</u>				
Central California Bank	03/24/06	4.830	5,000,000.00	09/22/06
<u>STOCKTON</u>				
Pacific State Bank	03/30/06	4.830	3,000,000.00	09/28/06
Pacific State Bank	04/05/06	4.870	1,000,000.00	10/04/06
Pacific State Bank	05/11/06	5.060	5,000,000.00	11/09/06
Service First Bank	06/05/06	4.900	2,500,000.00	09/06/06
Service First Bank	06/05/06	5.130	2,500,000.00	12/06/06
Service First Bank	06/15/06	5.190	2,000,000.00	12/14/06
Washington Mutual Bank, FA	01/19/06	4.500	75,000,000.00	07/20/06
Washington Mutual Bank, FA	02/17/06	4.760	60,000,000.00	08/18/06
Washington Mutual Bank, FA	06/14/06	5.150	45,000,000.00	12/13/06
<u>TORRANCE</u>				
Chinatrust Bank (USA)	04/14/06	4.760	40,000,000.00	07/14/06
Chinatrust Bank (USA)	04/20/06	4.780	55,000,000.00	07/20/06
Chinatrust Bank (USA)	05/11/06	4.940	20,000,000.00	08/10/06
Chinatrust Bank (USA)	06/09/06	4.920	35,000,000.00	09/08/06
<u>VACAVILLE</u>				
Travis Credit Union	06/01/06	5.080	40,000,000.00	11/30/06
<u>WALNUT CREEK</u>				
Bank of the West	04/14/06	4.770	134,000,000.00	07/14/06
Bank of the West	04/28/06	4.840	176,500,000.00	07/28/06
Bank of the West	02/17/06	4.750	242,000,000.00	08/18/06
Bank of the West	06/15/06	4.980	82,000,000.00	09/14/06
<u>WHITTIER</u>				
Banco Popular North America	04/13/06	4.760	24,000,000.00	07/13/06
Banco Popular North America	04/28/06	4.850	16,000,000.00	07/28/06
Banco Popular North America	05/17/06	4.900	25,000,000.00	08/16/06
TOTAL TIME DEPOSITS JUNE 2006			7,853,495,000.00	

BANK DEMAND DEPOSITS

June 2006

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 188,155	\$ 2,914,870
2	161,110	2,520,686
3	161,110	2,461,976
4	161,110	2,461,976
5	403,510	2,461,976
6	758,462	2,443,830
7	239,087	2,303,641
8	365,973	2,330,122
9	500,066	2,361,548
10	500,066	2,361,548
11	500,066	2,361,548
12	446,752	2,062,304
13	424,239	1,967,153
14	499,940	1,897,936
15	413,532	3,477,575
16	641,014	2,912,793
17	641,014	2,912,793
18	641,014	2,912,793
19	365,235	2,745,568
20	545,088	2,342,566
21	666,019	2,534,147
22	84,771	2,504,142
23	1,031,194	2,808,394
24	1,031,194	2,808,394
25	1,031,194	2,808,394
26	245,176	2,456,483
27	348,283	2,119,113
28	133,847	2,375,152
29	297,721	1,952,153
30	230,145	1,839,629
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AVERAGE DOLLAR DAYS	\$ 455,203	^{a/}

^{a/} The prescribed bank balance for June was \$400,462. This consisted of \$274,403 in compensating balances for services, balances for uncollected funds of \$132,294 and a deduction of \$6,235 for June delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1684

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on June 21, 2006, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 269,143,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	06/19/06	06/23/06	\$ 2,442,500,000	\$ 58,275,005,000	\$ 7,823,495,000	\$ 66,098,500,000
(2)	06/26/06	06/30/06	\$ (2,501,100,000)	\$ 55,773,905,000	\$ 7,823,495,000	\$ 63,597,400,000
(3)	07/03/06	07/07/06	\$ (2,123,700,000)	\$ 53,650,205,000	\$ 7,823,495,000	\$ 61,473,700,000
(4)	07/10/06	07/14/06	\$ (646,500,000)	\$ 53,003,705,000	\$ 7,823,495,000	\$ 60,827,200,000
(5)	07/17/06	07/21/06	\$ (26,200,000)	\$ 52,977,505,000	\$ 7,823,495,000	\$ 60,801,000,000
(6)	07/24/06	07/28/06	\$ (702,600,000)	\$ 52,274,905,000	\$ 7,823,495,000	\$ 60,098,400,000
(7)	07/31/06	08/04/06	\$ (904,300,000)	\$ 51,370,605,000	\$ 7,823,495,000	\$ 59,194,100,000
(8)	08/07/06	08/11/06	\$ (356,300,000)	\$ 51,014,305,000	\$ 7,823,495,000	\$ 58,837,800,000
(9)	08/14/06	08/18/06	\$ 931,540,000	\$ 51,945,845,000	\$ 7,823,495,000	\$ 59,769,340,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 269,143,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: June 21, 2006
* Government Code

Member